

EXHIBIT F

BCI Exhibit 524

To: Wiltenburg, David[wilten@hugheshubbard.com]
Cc: Levine, Carolyn B.[levinec@HughesHubbard.COM]; Margolin, Jeff[margolin@HughesHubbard.COM]
From: diane.harvey@weil.com
Sent: Tue 9/30/2008 3:58:15 PM
Importance: Low
Sensitivity: None
Subject: Re: Schedules
Categories: <diane.harvey@weil.com>

Schedule A.pdf
Schedule B.pdf

Here are the filed schedules.

Search by CUSIP number.

Diane Harvey
Weil, Gotshal & Manges LLP
767 Fifth Avenue
New York, New York 10153
Tel: 212 310-8781
Fax: 212 310-8007
diane.harvey@weil.com

"Wiltenburg, David" <wilten@hugheshubbard.com>

<diane.harvey@weil.com>

09/30/2008 03:01 PM To

"Levine, Carolyn B." <levinec@HughesHubbard.COM>, "Margolin, Jeff" <margolin@HughesHubbard.COM>

cc

Barclay's Repurchase Agreement

Subject

Diane, tracking this issue further, I find reference to the September 18 repo transaction in the September 20 letter (copy attached; see pp. 1, 5), which refers in turn to a Schedule A which was "previously delivered," although the Schedule itself is not attached.

I think this is what we are looking for.

Thanks, David

<<3. Clarification Letter.pdf>>

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*****[attachment "3. Clarification Letter.pdf" deleted by Diane Harvey/NY/WGM/US]

Schedule A

This schedule is Schedule A referred to in Section 1(a)(ii)(A) of the clarifying letter agreement, dated as of September 20, 2008, among Lehman Brothers Holdings Inc. ("LBHI"), Lehman Brothers Inc. ("LBI" and, together with LBHI, "Seller"), LB 745 LLC ("LB"), and Barclays Capital Inc. ("Purchaser") entered into in connection with the Asset Purchase Agreement, dated as of September 16, 2008, by and among LBHI, LBI, LB and Purchaser, as amended.

Any recipient of this Schedule A is required to enter into and is bound by the terms of a confidentiality agreement or other obligation acceptable to Seller and Purchaser. The listing of any security on this Schedule A does not indicate that such security has been delivered to Purchaser or the value of any such security. In particular, the par amounts set forth on Schedule A are provided for use of the parties for informational purposes only and are not indicative of the value of the securities.

Schedule A

| Cualp | Par Value | Description | | | |
|-----------|------------|--|------------|--|--|
| 31280C4X4 | 3,154 | FHGMAC TRUST 000147 PO CLASS 1PRINCIPAL ONLY | | | |
| 31280C5N5 | 2,083 | FHGMAC TRUST 000148 PO CLASS 1PRINCIPAL ONLY | | | |
| 31280C6B0 | 2,772 | FHGMAC TRUST 000150 PO CLASS 1PRINCIPAL ONLY | | | |
| 31280EJN6 | 10,647 | FHGMAC TRUST 000169 PO CLASS 1PRINCIPAL ONLY | | | |
| 31280G2C3 | 8,617 | FHS 176 176-PO PRINCIPAL ONLY FHLMC STRIPPED PC | | | |
| 31280J3U6 | 7,946 | FHS 179 179 PO PRINCIPAL ONLY FHLMC STRIPPED | | | |
| 31280PLP3 | 2,600 | FHS 179 179 PO PRINCIPAL ONLY FHLMC STRIPPED | | | |
| 31280PSL5 | 34,050 | FHS 179 179 PO PRINCIPAL ONLY FHLMC STRIPPED | | | |
| 31280Q4L9 | 1,684 | FHS 245 IO FREDDIE MAC | | | |
| 31281AKE1 | 6,834 | FEDL HOME LOAN MTG CORP#S10025SMBS TR 000150 CL 2-INT ONLY R/MD 7.50 | 07/01/2023 | | |
| 31281AKV3 | 1,419 | FEDL HOME LOAN MTG CORP#S10025SMBS TR 000150 CL 2-INT ONLY R/MD 7.50 | 07/01/2023 | | |
| 31281BU40 | 5,461,177 | FEDL HOME LOAN MTG CORP#S10025SMBS TR 000150 CL 2-INT ONLY R/MD 7.50 | 07/01/2023 | | |
| 31281BU57 | 4,308,044 | FEDL HOME LOAN MTG CORP#S10025SMBS TR 000150 CL 2-INT ONLY R/MD 7.50 | 07/01/2023 | | |
| 31281BU57 | 4,855,396 | FEDL HOME LOAN MTG CORP#S10025SMBS TR 000150 CL 2-INT ONLY R/MD 7.50 | 07/01/2023 | | |
| 31281BU85 | 5,280,496 | FEDL HOME LOAN MTG CORP#S10025SMBS TR 000150 CL 2-INT ONLY R/MD 7.50 | 07/01/2023 | | |
| 31281BU73 | 6,762,838 | FHGMAC TRUST 000155 IO CLASS 2INTEREST ONLY | | | |
| 31281BU99 | 9,198,303 | FHGMAC TRUST 000145 IO CLASS AINTEREST ONLY | | | |
| 31281BVA5 | 33,208,410 | FHS 183 183 IO INTEREST ONLY FHLMC STRIPPED | | | |
| 31281BV83 | 32,079,751 | FHS 180 180-A INTEREST ONLY FREDDIEMAC STRIP | | | |
| 31281BVC1 | 24,651,539 | FHS 162 162-IO INTEREST ONLY FHLMC STRIPPED PC | | | |
| 31281BVG2 | 8,466,226 | FHS 162 162-IO INTEREST ONLY FHLMC STRIPPED PC | | | |
| 31281BVH0 | 22,939,522 | FHS 176 176-IO INTEREST ONLY FHLMC STRIPPED PC | | | |
| 31281BVK3 | 22,136,819 | FHS 177 177-B IO INTEREST ONLYFHLMC STRIPPED PC | | | |
| 31281BVL1 | 12,225,008 | FHS 179 179 IO INTEREST ONLY FHLMC STRIPPED | | | |
| 31281BVM9 | 15,618,880 | FHS 212-IO CMO SERIES 212 FEDERAL HOME LN MGT CRP STRIP | | | |
| 31281BVN7 | 14,290,258 | FHS 215-IO FREDDIE MAC | | | |
| 31282CDV8 | 2,839 | FHS 191-IO CMO SERIES 191 FEDERAL HOME LN MGT CORP | | | |
| 31282RYG3 | 123,994 | FHS 197 197-IO INTEREST ONLY FHLMC STRIPPED PC | | | |
| 31282RYN8 | 38,453 | FHS 200-IO CMO SERIES 200 FEDERAL HOME LN MGT CORP | | | |
| 31282SD33 | 2,630 | FHS 205-IO CMO SERIES 205 FEDERAL HOME LN MGT CRP STRIP | | | |
| 31282XB26 | 67,397 | FHS 206-IO CMO SERIES 206 FEDERAL HOME LN MGT CRP STRIP | | | |
| 31282XDK4 | 295,202 | FHS 207-IO CMO 2 SERIES 207 FEDERAL HOME LN MGT CRP STRIP | | | |
| 31282XE56 | 7,575 | FHS 208 208-IO INTEREST ONLY FHLMC STRIPPED PC | | | |
| 31282XQL6 | 420,109 | FHS 217 IO FEDERAL HOME LN MGT CRP STRIP | | | |
| 31282XVL2 | 20 | FHS 221 IO FEDERAL HOME LN MGT CRP STRIP | | | |
| 31282XYN5 | 476,208 | FHR-231 IO FREDDIE MAC | | | |
| 31282XYN5 | 476,208 | FHR-231 IO FREDDIE MAC | | | |
| 31282XYN5 | 75,710 | FHR-231 IO FREDDIE MAC | | | |
| 31282Y3J6 | 2,916,820 | FHR-231 IO FREDDIE MAC | | | |
| 31282YA25 | 688,894 | FHR 235 IO FREDDIE MAC | | | |
| 31282YA25 | 712,403 | FHS 237 IO FREDDIE MAC | | | |
| 31282YA25 | 712,403 | FHR-239 IO FREDDIE MAC | | | |
| 31282YA25 | 712,403 | FHR-240 IO FREDDIE MAC | | | |
| 31282YA25 | 712,403 | FHR-240 IO FREDDIE MAC | | | |
| 31282YA25 | 712,403 | FHR-242 IO FREDDIE MAC | | | |
| 31282YA66 | 124,242 | FHS 244 IO FREDDIE MAC | | | |
| 31282YAV1 | 369,813 | FHGS 3 3-PO SER 3 FEDERAL HOME LOAN MTG-GNMA | | | |
| 31282YB40 | 15,985 | FHGS 3 3-PO SER 3 FEDERAL HOME LOAN MTG-GNMA | | | |
| 31282YBC2 | 809,541 | FHS 205 PO CMO SERIES PO FEDERAL HOME LOAN MTGE | | | |
| 31282YBE8 | 857,717 | FHS 206 PO CMO SERIES PO FEDERAL HOME LOAN MTGE | | | |
| 31282YBE8 | 411,704 | FHS 206 PO CMO SERIES PO FEDERAL HOME LOAN MTGE | | | |
| 31282YBV0 | 334 | FHS 207 PO 1 CMO SERIES PO FEDERAL HOME LOAN MTGE STRIP | | | |
| 31282YBW8 | 100,743 | FHS 207 PO 1 CMO SERIES PO FEDERAL HOME LOAN MTGE STRIP | | | |
| 31282YBX6 | 390,490 | FHS 207 PO 1 CMO SERIES PO FEDERAL HOME LOAN MTGE STRIP | | | |
| 31282YC49 | 310 | FHS 207 PO 1 CMO SERIES PO FEDERAL HOME LOAN MTGE STRIP | | | |
| 31282YC80 | 408,466 | FHS 208 208-PO PRINCIPAL ONLY FHLMC STRIPPED PC | | | |
| 31282YCD9 | 22,280 | FHS 213 PO FREDDIE MAC | | | |
| 31282YCK3 | 4,263 | FHS 214 PO FREDDIE MAC | | | |
| 31282YCP2 | 183,138 | FHS 214 PO FREDDIE MAC | | | |
| 31282YCU1 | 291,710 | FHS 215 PO FREDDIE MAC STRIP | | | |
| 31282YCV9 | 18,199 | FHS 215 PO FREDDIE MAC STRIP | | | |
| 31282YCW7 | 193,941 | FHS 215 PO FREDDIE MAC STRIP | | | |
| 31282YCX5 | 347,148 | FHS 215 PO FREDDIE MAC STRIP | | | |
| 31282YDA4 | 362,899 | FHS 215 PO FREDDIE MAC STRIP | | | |
| 31282YDE6 | 64,807 | FHS 215 PO FREDDIE MAC STRIP | | | |
| 31282YDR7 | 33,562,640 | FHS 217 PO FREDDIEMAC STRIP | | | |
| 31282YDR7 | 33,562,640 | FHS 217 PO FREDDIEMAC STRIP | | | |
| 31282YDR7 | 33,562,640 | FHS 217 PO FREDDIEMAC STRIP | | | |
| 31282YDR7 | 22,080,712 | FHS 220 PO FREDDIE MAC STRIP | | | |
| 31282YEJ4 | 31,860,911 | FHS 220 PO FREDDIE MAC STRIP | | | |
| 31282YEN5 | 1,992,969 | FHS 220 PO FREDDIE MAC STRIP | | | |
| 31282YJ34 | 9,111,303 | FHS 220 PO FREDDIE MAC STRIP | | | |
| 31282YJ42 | 40,378,966 | FHS 220 PO FREDDIE MAC STRIP | | | |
| 31282YJ42 | 3,303,570 | FHS 220 PO FREDDIE MAC STRIP | | | |
| 31282YSS9 | 16,996,918 | FHS 220 PO FREDDIE MAC STRIP | | | |
| 31282YXC8 | 41,010,024 | FHS 220 PO FREDDIE MAC STRIP | | | |
| 31283FAB5 | 330,894 | FHS 246 S12 FREDDIE MAC | | | |
| 31283FAB5 | 16,545 | FHS 248 X54 FREDDIE MAC | | | |
| 31283GPR2 | 2,010 | FHS 248 IO FREDDIE MAC | | | |
| 31283GU21 | 5,412 | FHS 248 IO FREDDIE MAC | | | |

Schedule A

| Cualp | Par Value | Description |
|--------------|------------------|---|
| 31283GYX9 | 2,096 | FHS 248 IO FREDDIE MAC |
| 31283H2J3 | 6,795,393 | FHS 248 IO FREDDIE MAC |
| 31283H4Z5 | 829,772 | FHS 248 IO FREDDIE MAC |
| 31283H6C4 | 2,523,081 | FHS 248 IO FREDDIE MAC |
| 31283HF59 | 24,451 | FHR 255-13 FREDDIE MAC |
| 31283HHG3 | 61,021 | FHR 255-14 FREDDIE MAC |
| 31283HK61 | 267 | FHR 255-15 FREDDIE MAC |
| 31283HU52 | 194,473 | FHR 255-16 FREDDIE MAC |
| 31283HUA1 | 5,763,482 | FHR 255-16 FREDDIE MAC |
| 31283HUA1 | 5,763,482 | FHR 255-5 FREDDIE MAC |
| 31283HUA1 | 5,763,482 | FHR 255 13 FREDDIE MAC |
| 31283HUA1 | 5,763,482 | FHR-232 PO FREDDIE MAC |
| 31283HUA1 | 5,763,482 | FHR-231 PO FREDDIE MAC |
| 31283HUA1 | 5,763,482 | FHR-242 PO FREDDIE MAC |
| 31283HUA1 | 5,763,482 | FHS 2006-244 FREDDIE MAC |
| 31283HUA1 | 4,478,630 | FHS 2006-244 FREDDIE MAC |
| 31283HVL6 | 2,313,546 | FHS 245 PO FREDDIE MAC |
| 31283HWY7 | 1,324,938 | FHS 245 PO FREDDIE MAC |
| 31283HX67 | 270,334 | FHS 248 PO FREDDIE MAC |
| 31283HYG4 | 105,397 | FREDDIE MAC |
| 31283JEL1 | 57 | FREDDIE MAC |
| 31283JNN7 | 11,349 | FREDDIE MAC |
| 31283JPY1 | 403,706 | FREDDIE MAC |
| 31283JQD6 | 5,111 | FREDDIE MAC |
| 31283JT68 | 2,229 | FREDDIE MAC |
| 31283KD96 | 9,547 | FREDDIE MAC |
| 31283KE20 | 6,734 | FREDDIE MAC |
| 31283KNJ3 | 4,521,531 | FREDDIE MAC |
| 31283KUJ5 | 510,995 | FREDDIE MAC |
| 31283KUL0 | 80,129 | FREDDIE MAC |
| 31283KXT0 | 291,302 | FREDDIE MAC |
| 31283KYY8 | 516,767 | FREDDIE MAC |
| 31287LVX7 | 275,715 | FREDDIE MAC |
| 31287PEX7 | 4,849,591 | FREDDIE MAC |
| 31287PEX7 | 2,706,686 | FREDDIE MAC |
| 31287PH48 | 127,995 | FREDDIE MAC |
| 31287PJA2 | 315,873 | FREDDIE MAC |
| 31287PM75 | 112,186 | FREDDIE MAC |
| 31287PNE9 | 316,432 | FREDDIE MAC |
| 31287QFM8 | 1,134,529 | FREDDIE MAC |
| 31287RMM8 | 814,001 | FREDDIE MAC |
| 31287RT82 | 39,210 | FREDDIE MAC |
| 31287S3Y1 | 207,472 | FREDDIE MAC |
| 31287S5S2 | 143,684 | FREDDIE MAC |
| 31287SQK6 | 87,041 | FREDDIE MAC |
| 31287ST80 | 671,845 | FREDDIE MAC |
| 31287T2F1 | 215,309 | FREDDIE MAC |
| 31287T3J2 | 39,860 | FREDDIE MAC |
| 31287U5Q1 | 127,830 | FREDDIE MAC |
| 31287V3L2 | 72,789 | FREDDIE MAC |
| 31287XZP4 | 699,664 | FREDDIE MAC |
| 31287YEK6 | 278,576 | FREDDIE MAC |
| 31288BV83 | 4,419,329 | FREDDIE MAC |
| 31288CUB5 | 7,789,647 | FREDDIE MAC |
| 31288CUB5 | 7,789,647 | FREDDIE MAC |
| 31288CUB5 | 2,492,751 | FREDDIE MAC |
| 31288CWF4 | 7,447,764 | FREDDIE MAC |
| 31288CWF4 | 7,447,764 | FREDDIE MAC |
| 31288CWF4 | 364,225 | FREDDIE MAC |
| 31288DJ59 | 394,440 | FREDDIE MAC |
| 31288DKG3 | 5,570,368 | FREDDIE MAC |
| 31288LRR4 | 2,827,705 | FREDDIE MAC |
| 31288LSL6 | 342,129 | FREDDIE MAC |
| 31288LSU6 | 301,512 | FREDDIE MAC |
| 31288LSZ5 | 639,613 | FREDDIE MAC |
| 31288LTK7 | 1,968,393 | FREDDIE MAC |
| 31288MCU1 | 161,789 | FREDDIE MAC |
| 3128C8L80 | 232,870 | FHLMC R 194 194-E CMO SER 194 FEDERAL HOME LOAN MTGE CORP |
| 3128CU3D6 | 587,719 | FHR 1096 1096-H CMO SER 1096 FEDERAL HOME LOAN MTGE GOLD |
| 3128CU5E2 | 791,282 | FHLMG 1226 1226 M CMO SER 1226FEDERAL HOME LOAN MTGE GOLD |
| 3128CU5E2 | 208,899 | FHR 202 202-S SERIES 202 FEDERAL HOME LOAN MTGE GOLD |
| 3128CU7F7 | 798,112 | FHLMG 1210 1210-U CMO SER 1210FEDERAL HOME LOAN MTGE GOLD |
| 3128CU7F7 | 798,112 | FHR 205 205-B SERIES 205 FEDERAL HOME LOAN MTG |
| 3128CU7F7 | 798,112 | FHLMG 1343 1343-IB SERIES 1343FEDERAL HOME LOAN MTGE GOLD |
| 3128CU7F7 | 139,989 | FHLMG 1401 1401-S SERIES 1401 FEDERAL HOME LOAN MTGE GOLD |
| 3128CU7F6 | 21,392 | FHLMG 1401 1401-S SERIES 1401 FEDERAL HOME LOAN MTGE GOLD |
| 3128CUG34 | 146,660 | FHLMG 1401 1401-S SERIES 1401 FEDERAL HOME LOAN MTGE GOLD |
| 3128CUH82 | 534,225 | FHLMG 1401 1401-S SERIES 1401 FEDERAL HOME LOAN MTGE GOLD |
| 3128CUHQ2 | 1,041,303 | FHLMG 1401 1401-S SERIES 1401 FEDERAL HOME LOAN MTGE GOLD |
| 3128CUJM9 | 1,281,810 | FHLMG 1401 1401-S SERIES 1401 FEDERAL HOME LOAN MTGE GOLD |

Schedule A

| Cusip | Par Value | Description |
|--------------|------------------|---|
| 3128CUKB1 | 190,663 | FHLMG 1500 1500-FD SERIES 1500FEDERAL HOME LOAN MTGE GOLD |
| 3128CUNN2 | 9,597,488 | FHR 1505 1505 Q SER 1505 FEDERAL HOME LOAN MTGE GOLD |
| 3128CVBL7 | 604,993 | FEDERAL FARM CREDIT BANK D/N |
| 3128CVKA1 | 2,761,741 | FEDERAL FARM CREDIT BANK |
| 3128CVLT9 | 2,448,110 | FEDERAL FARM CREDIT BANK |
| 3128CVLT9 | 2,438,029 | FEDERAL FARM CREDIT BANK |
| 3128CVPV0 | 937,924 | FEDERAL FARM CREDIT BANK-MTN |
| 3128CVPV0 | 937,924 | FEDERAL FARM CREDIT BANK MTN |
| 3128CVPV0 | 937,924 | FEDERAL FARM CREDIT BANK MTN |
| 3128CVPV0 | 937,924 | FEDERAL FARM CREDIT BANK |
| 3128CVPV0 | 937,924 | FEDERAL FARM CREDIT BANK-MTN |
| 3128CVPV0 | 70,956 | FEDERAL FARM CREDIT BANK |
| 3128CVSX3 | 2,025,437 | FEDERAL FARM CREDIT BANK |
| 3128CVSX3 | 2,025,437 | FEDERAL FARM CREDIT BANK |
| 3128CVSX3 | 323,672 | FEDERAL FARM CREDIT BANK |
| 3128CVXJ8 | 2,354,019 | FEDERAL FARM CREDIT BANK |
| 3128CVXJ8 | 2,354,019 | FEDERAL FARM CREDIT BANK |
| 3128CVXJ8 | 2,354,019 | FEDERAL FARM CREDIT BANK |
| 3128CVXJ8 | 2,354,019 | FEDERAL FARM CREDIT BANK |
| 3128CVXJ8 | 2,354,019 | FEDERAL FARM CREDIT BANK |
| 3128CVXJ8 | 2,354,019 | FEDERAL FARM CREDIT BANK |
| 3128CVXJ8 | 2,354,019 | FEDERAL FARM CREDIT BANK |
| 3128CVXJ8 | 1,414,654 | FEDERAL FARM CREDIT BANK |
| 3128DYDC8 | 9,411 | FEDERAL FARM CREDIT BANK |
| 3128DYFF9 | 24,807 | FEDERAL FARM CREDIT BANK |
| 3128DYLPO | 7,814 | FEDERAL FARM CREDIT BANK |
| 3128E2B96 | 24,449 | FEDERAL FARM CREDIT BANK |
| 3128E3AB0 | 189,512 | FEDERAL FARM CREDIT BANK |
| 3128E3ZU1 | 97,096 | FEDERAL FARM CREDIT BANK |
| 3128E4JE3 | 1,061,232 | FEDERAL FARM CREDIT BANK |
| 3128E4M41 | 1,960,459 | FEDERAL FARM CREDIT BANK |
| 3128E4TW2 | 1,150,435 | FEDERAL FARM CREDIT BANK |
| 3128E4WH1 | 5,194,274 | FEDERAL FARM CREDIT BANK |
| 3128E4WJ7 | 49,494,024 | FEDERAL FARM CREDIT BANK |
| 3128E4WJ7 | 11,720,219 | FEDERAL FARM CREDIT BANK |
| 3128E4YG1 | 2,018,812 | FEDERAL FARM CREDIT BANK |
| 3128E4YH9 | 1,409,316 | FEDERAL FARM CREDIT BANK |
| 3128E4YJ5 | 2,997,278 | FEDERAL FARM CREDIT BANK |
| 3128E4YK2 | 1,408,759 | FEDERAL FARM CREDIT BANK |
| 3128F3WF6 | 4,823 | FEDERAL FARM CREDIT BANK |
| 3128F5MU9 | 111,228 | FEDERAL FARM CREDIT BANK |
| 3128FSPF9 | 1,186 | FEDERAL FARM CREDIT BANK |
| 3128G45C0 | 1,036 | FEDERAL FARM CREDIT BANK |
| 3128G48Q2 | 13,895 | FEDERAL FARM CREDIT BANK |
| 3128G4GT1 | 107,613 | FEDERAL FARM CREDIT BANK |
| 3128G9FE4 | 11,816 | FEDERAL FARM CREDIT BANK |
| 3128GCUK6 | 30,306 | FFCB08-IA4 1 FEDERAL FARM CREDIT BANK |
| 3128GCY71 | 311,323 | FEDERAL FARM CREDIT BANK |
| 3128GFAU9 | 9,107 | FEDERAL FARM CREDIT BANK |
| 3128GG2C6 | 4,851 | FEDERAL FARM CREDIT BANK |
| 3128GGDM2 | 33,304 | FFCB 2008-IA1 1 FEDERAL FARM CREDIT BANK |
| 3128GGE90 | 6,898 | FEDERAL HOME LOAN BANK D/N |
| 3128GGEF6 | 27,340 | FEDERAL HOME LOAN BANK D/N |
| 3128GGEP4 | 10,938 | FEDERAL HOME LOAN BANK D/N |
| 3128GHCR0 | 13,708 | FEDERAL HOME LOAN BANK D/N |
| 3128GHEV9 | 1,506 | FEDERAL HOME LOAN BANK D/N |
| 3128GJ4J3 | 2,064 | FEDERAL HOME LOAN BANK D/N |
| 3128GJRE9 | 4,487 | FEDERAL HOME LOAN BANK D/N |
| 3128GJXV4 | 5,419 | FEDERAL HOME LOAN BANK D/N |
| 3128GKD92 | 80,161 | FEDERAL HOME LOAN BANK D/N |
| 3128GLHH6 | 158,298 | FEDERAL HOME LOAN BANK D/N |
| 3128GMLF5 | 69,446 | FEDERAL HOME LOAN BANK D/N |
| 3128GMY95 | 102,048 | FEDERAL HOME LOAN BANK D/N |
| 3128GQL74 | 148,694 | FEDERAL HOME LOAN BANK D/N |
| 3128GRM22 | 3,991 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128GRRV3 | 176,928 | FEDERAL HOME LOAN MTGE D/N |
| 3128GRV30 | 224,065 | FEDERAL HOME LOAN MTGE D/N |
| 3128GSNU7 | 105,911 | FEDERAL HOME LOAN MTGE D/N |
| 3128GUKF8 | 6,951 | FEDERAL HOME LOAN MTGE D/N |
| 3128GUL67 | 121,387 | FEDERAL HOME LOAN MTGE D/N |
| 3128GXXY7 | 3,404 | FEDERAL HOME LOAN MTGE D/N |
| 3128H26P3 | 4,142 | FEDERAL HOME LOAN MTGE D/N |
| 3128H4TK5 | 75,453 | FEDERAL HOME LOAN MTGE D/N |
| 3128H5A30 | 80,933 | FEDERAL HOME LOAN MTGE D/N |
| 3128H7N81 | 1,296,766 | FEDERAL HOME LOAN MTGE D/N |
| 3128HEAD9 | 1,593,000 | FEDERAL HOME LOAN MTGE D/N |
| 3128HUA50 | 5,742,289 | FEDERAL HOME LOAN MTGE D/N |
| 3128HUEF4 | 669,160 | FEDERAL HOME LOAN MTGE D/N |
| 3128HUIB8 | 44,733,502 | FEDERAL HOME LOAN MTGE D/N |
| 3128HUIB8 | 44,733,502 | FEDERAL HOME LOAN MTGE D/N |

Schedule A

| Cusip | Par Value | Description |
|--------------|------------------|---|
| 3128HUIB8 | 44,733,502 | FEDERAL HOME LOAN MTGE D/N |
| 3128HUIB8 | 44,733,502 | FEDERAL HOME LOAN MTGE D/N |
| 3128HUIB8 | 44,733,502 | FEDERAL HOME LOAN MTGE D/N |
| 3128HUIB8 | 5,636,421 | FEDERAL HOME LOAN MTGE D/N |
| 3128HUIZU8 | 25,055,387 | FEDERAL HOME LOAN MTGE D/N |
| 3128HUIZV8 | 19,945,287 | FEDERAL HOME LOAN MTGE D/N |
| 3128HUIZW4 | 35,595,512 | FEDERAL HOME LOAN MTGE D/N |
| 3128HUIZX2 | 48,670,379 | FEDERAL HOME LOAN MTGE D/N |
| 3128HUIZX2 | 36,978,747 | FEDERAL HOME LOAN MTGE D/N |
| 3128HUIZY0 | 19,540,698 | FEDERAL HOME LOAN MTGE D/N |
| 3128HUIZZ7 | 14,445,385 | FEDERAL HOME LOAN MTGE D/N |
| 3128HVF20 | 18,852,919 | FEDERAL HOME LOAN MTGE D/N |
| 3128HVF06 | 3,824,785 | FEDERAL HOME LOAN MTGE D/N |
| 3128HWC82 | 2,843,729 | FEDERAL HOME LOAN MTGE D/N |
| 3128HWJC2 | 41,010,024 | FEDERAL HOME LOAN MTGE D/N |
| 3128HWJC2 | 10,252,506 | FEDERAL HOME LOAN MTGE D/N |
| 3128HWNR4 | 46,006,632 | FEDERAL HOME LOAN MTGE D/N |
| 3128HWNR4 | 4,800,683 | FEDERAL HOME LOAN MTGE D/N |
| 3128HWPJ0 | 28,514,879 | FEDERAL HOME LOAN MTGE D/N |
| 3128JPN30 | 18,285,470 | FEDERAL HOME LOAN MTGE D/N |
| 3128JRS00 | 15,845,851 | FEDERAL HOME LOAN MTGE D/N |
| 3128K1HT1 | 646,070 | FEDERAL HOME LOAN MTGE D/N |
| 3128K3AP2 | 9,168,744 | FEDERAL HOME LOAN MTGE D/N |
| 3128K3MZ7 | 132,960 | FEDERAL HOME LOAN MTG CORP D/N |
| 3128K45E1 | 309,111 | FEDERAL HOME LOAN MTG CORP D/N |
| 3128K8NE6 | 2,908,363 | FEDERAL HOME LOAN MTG CORP D/N |
| 3128K8WD8 | 69,624 | FHR 2333 2333-HI SERIES 2333 FEDERAL HOME LOAN MTGE GOLD |
| 3128K8WJ5 | 25,611 | FHR 2386 PG FREDDIE MAC |
| 3128K7LJ5 | 130,392 | FHR 2408 2408-FP FEDERAL HOME LOAN MTGE GOLD |
| 3128K8UC8 | 19,097 | FHR 2430 GE CMM SER 2430 CL GEFREDDIE MAC |
| 3128KDLE3 | 3,917,487 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128KDWC5 | 1,357,723 | FEDERAL HOME LOAN BANK-FRN RANGE NOTE |
| 3128KG4K1 | 2,354 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128KGV86 | 40,066 | FEDERAL HOME LOAN BANKS |
| 3128KH77 | 8,613,599 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128KLPS0 | 987,250 | FEDERAL HOME LOAN BANK |
| 3128KMCX1 | 911,229 | FEDERAL HOME LOAN BANK |
| 3128KR3N2 | 938,790 | FEDERAL HOME LOAN BANK |
| 3128KRY40 | 2,478,667 | FEDERAL HOME LOAN BANK |
| 3128KTM31 | 911,985 | FEDERAL HOME LOAN BANK |
| 3128KVJD8 | 462,172 | FEDERAL HOME LOAN BANK |
| 3128KVMN2 | 875,482 | FEDERAL HOME LOAN BANK |
| 3128KWPR8 | 1,173,956 | FEDERAL HOME LOAN BANK |
| 3128KXU25 | 1,348,734 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128KXUV9 | 2,886,055 | FEDERAL HOME LOAN BANK |
| 3128KXXE6 | 1,204,574 | FEDERAL HOME LOAN BANK |
| 3128KYJM2 | 485,801 | FEDERAL HOME LOAN BANK |
| 3128L05J7 | 941,211 | FEDERAL HOME LOAN BANK |
| 3128L0Q88 | 2,226,368 | FEDERAL HOME LOAN BANK |
| 3128L0RC8 | 473,009 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128L0XT4 | 998,034 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128L12W9 | 1,293,575 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128L14V9 | 1,468,808 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128L14W7 | 768,984 | FHLMG 1606 1606-H SERIES 1606 FEDERAL HOME LOAN MTGE GOLD |
| 3128L1BZ2 | 337,231 | FH G93-023 23-SC CMO SER 93-23FEDERAL HOME LOAN MTGE-GNMA |
| 3128L1R77 | 488,783 | FH G93-023 23-SC CMO SER 93-23FEDERAL HOME LOAN MTGE-GNMA |
| 3128L1XX3 | 1,387,492 | FHLMG 1749 1749-IO SERIES 1749FEDERAL HOME LOAN MTGE GOLD |
| 3128L3PX8 | 180,163 | FHLMG 1755 1755-H SERIES 1755 FEDERAL HOME LOAN MTGE GOLD |
| 3128L3S72 | 33,066 | FHLMG 1784 1784-PO SERIES 1784FEDERAL HOME LOAN MTGE GOLD |
| 3128L3UU8 | 2,499,117 | FHLMG 1770 1770-D SERIES 1770 FEDERAL HOME LOAN MTGE GOLD |
| 3128L4XD1 | 2,134,377 | FHLMG 1800 1800-G CMO SER 1800FEDERAL HOME LOAN MTGE GOLD |
| 3128L6LN7 | 1,088,652 | FHLMG 1807 1807-A CMO SER 1807FEDERAL HOME LOAN MTGE GOLD |
| 3128L6QY8 | 2,585,314 | FHLMG 1882 1882-B SERIES 1882 FEDERAL HOME LOAN MTGE GOLD |
| 3128L6TG4 | 1,726,198 | FHLMG 1901 1901-C SERIES 1901 FEDERAL HOME LOAN MTGE GOLD |
| 3128L6XG9 | 1,889,021 | FHR 210 210-A SERIES 210 FEDERAL HOME LOAN MTG |
| 3128L6YP8 | 1,203,883 | FHR 210 210-SA CMO SERIES 210 FEDERAL HOME LOAN MTGE |
| 3128L7JQ1 | 944,109 | FHR 1980 IO FREDDIE MAC |
| 3128L7S73 | 3,042,260 | FHR 2030 2030 E SERIES 2030 FEDERAL HOME LOAN MTG |
| 3128L7SE8 | 2,249,804 | FHR 2030 2030-C SERIES 2030 FEDERAL HOME LOAN MTGE GOLD |
| 3128L7US4 | 2,694,512 | FHR 2035 2035 N SERIES 2035 FEDERAL HOME LOAN MTG |
| 3128L7UT2 | 4,411,278 | FHR 2035 2035-T SERIES 2035 FEDERAL HOME LOAN MTGE GOLD |
| 3128L7UU9 | 2,388,310 | FHR 2035 2035 U SERIES 2035 FEDERAL HOME LOAN MTG |
| 3128L7V80 | 256,351 | FHR 2052 2052-PM SERIES 2052 FEDERAL HOME LOAN MTGE GOLD |
| 3128L8QY4 | 1,351,781 | FHR 2052 2052-SB SERIES 2052 FEDERAL HOME LOAN MTGE GOLD |
| 3128L8YM1 | 3,925,387 | FHR 2097 2097-ST SER 2097 FEDERAL HOME LOAN MTGE GOLD |
| 3128L8DS9 | 3,967,893 | FHR 2097 2097-ST SER 2097 FEDERAL HOME LOAN MTGE GOLD |
| 3128L8SU8 | 671,776 | FHR 2097 2097-ST SER 2097 FEDERAL HOME LOAN MTGE GOLD |
| 3128LA4J6 | 398,551 | FHR 2113 2113-LP SERIES 2113 FEDERAL HOME LOAN MTGE GOLD |
| 3128LA5J5 | 4,805,066 | FHR 2111 FH FREDDIE MAC |
| 3128LA5K2 | 1,739,248 | FHR 2127 2127-IO SERIES 2127 FEDERAL HOME LOAN MTGE GOLD |

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| Cusip | Par Value | Description |
|--------------|------------------|---|
| 3128LA5L0 | 4,293,058 | FHR 2127 2127-PC SERIES 2127 FEDERAL HOME LOAN MTGE GOLD |
| 3128LA5M8 | 2,576,655 | FHR 2136 2136-SG CMO SER 2136 FEDERAL HOME LOAN MTGE |
| 3128LA8D7 | 2,108,224 | FHR 2156 2156-SJ SERIES 2156 FEDERAL HOME LOAN MTGE GOLD |
| 3128LA8E5 | 3,203,289 | FHR 2190 2190-ZB CMO SER 2190 FEDERAL HOME LOAN MTGE GOLD |
| 3128LA8F2 | 2,480,785 | FHR 2320 2320-PS SERIES 2320 FEDERAL HOME LOAN MTGE GOLD |
| 3128LA8U9 | 14,552,296 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LAGB0 | 2,649 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LAME7 | 2,253,847 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LATS9 | 1,563,509 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LATW0 | 2,682,250 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LATX8 | 1,850,440 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LAWD8 | 5,748,951 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LBKY3 | 1,585,949 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LBXH6 | 3,253,404 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LBXK9 | 3,117,798 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LCGR1 | 6,667,508 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LCQ66 | 7,608,344 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LCRJ7 | 2,678,180 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LCW44 | 3,784,817 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LCXH4 | 216,565 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LCYK6 | 3,874,227 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LCZ66 | 36,781,515 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LD3C8 | 14,037,890 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LD4Q4 | 2,205,249 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LDAK0 | 3,342,162 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LDUC6 | 22,316,271 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LECC4 | 798,421 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LU2M7 | 2,540,429 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LUSC1 | 27,445,505 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LXAD2 | 624,357 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LXGL8 | 3,634,997 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LXJR2 | 11,722,148 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LXLK4 | 39,003,178 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LXLK4 | 39,003,178 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LXLK4 | 17,434,421 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LXNQ9 | 652,447 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128LXQN3 | 7,919,053 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M1ET2 | 308,512 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M1GT0 | 4,049 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M1J67 | 7,678,627 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M1MP1 | 28,741 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M1R50 | 3,675,243 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M1T41 | 37,368,964 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M1T41 | 28,905,582 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M46E8 | 10,903,049 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M4AH6 | 2,480,801 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M4BA0 | 2,593,267 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M4C35 | 527,762 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M4C43 | 925,174 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M4F32 | 12,248 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M4J38 | 190,700 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M4LE1 | 8,689,830 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M4XA6 | 918,440 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M54E7 | 4,216,107 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M56E5 | 14,199,393 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M5AY8 | 100,000 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M5BQ2 | 404,175 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M5CD0 | 54,043 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M5GU8 | 33,521,721 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M5HJ2 | 343,773 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M5JU5 | 5,244,501 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M5KM1 | 16,522,970 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M5R77 | 14,984 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M5SL5 | 3,988,587 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M6AQ1 | 496,893 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M6AV0 | 572,433 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M6D98 | 13,591,994 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M6FN3 | 10,652,912 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M6JU3 | 5,488,158 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M6JW9 | 4,925,781 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M6K23 | 32,303,346 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M6K64 | 8,285,435 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M6KW7 | 43,853,940 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M6KY3 | 49,226,782 | FEDERAL HOME LOAN BANKS |
| 3128M6KY3 | 23,579,701 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M6LZ9 | 2,315,567 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M6MC9 | 20,485,001 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M6RL4 | 164,450 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M6BY2 | 6,124,841 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128M6BF93 | 42,092 | FEDERAL HOME LOAN BANK SYSTEM |

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| Cusip | Par Value | Description |
|--------------|------------------|---|
| 3128MBFD4 | 272,316 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128MBHE0 | 114,494 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128MBJ99 | 7,757 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128MBQ59 | 38,600 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128MBQB6 | 837,019 | FEDERAL HOME LOAN BANKS |
| 3128MBSX8 | 869,443 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128MBV53 | 739,472 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128MBV81 | 1,289,480 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128MBX51 | 3,965,265 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128MBX69 | 712,869 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128MBX77 | 13,976 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128MBYT8 | 2,949,060 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128MBYU5 | 45,336 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128MBZD2 | 21,213 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128MAJA9 | 854 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128MJAR1 | 32,701 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128MJCK4 | 1,092,578 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128MJCR9 | 553,404 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128MJDS6 | 248,160 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128MJDX5 | 135,901 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128MJE55 | 2,510,249 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128MJGA2 | 170,557 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128MJHY9 | 589,318 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128MJJW1 | 1,322,958 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128MMAZ6 | 166,276 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128MME33 | 65,539 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128MME82 | 3,182,595 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128MME90 | 84,841 | FEDERAL HOME LOAN BANKS |
| 3128MMED1 | 360,095 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128MMFF5 | 184,758 | FEDERAL HOME LOAN BANK SYSTEM |
| 3128MMFN8 | 1,101,738 | FEDERAL HOME LOAN BANKS |
| 3128MMGX5 | 197,346 | FHLB 6K 2015 FEDERAL HOME LOAN BANK |
| 3128MMHA4 | 186,709 | FHLB 6K 2015 FEDERAL HOME LOAN BANK |
| 3128MMJN4 | 18,058 | FEDERAL HOME LOAN BANKS |
| 3128MMJU8 | 3,238,446 | FEDERAL HOME LOAN BANKS |
| 3128MMJX2 | 20,284,035 | FHLMC R 14 14- B CMO SERIES 14FEDERAL HOME LOAN MTG CORP |
| 3128MS3D0 | 1,012,861 | FHLMC R 80 80- F CMO SERIES 80FEDERAL HOME LOAN MTGE CORP |
| 3128MSB82 | 2,505,919 | FEDERAL HOME LOAN MTG CORP |
| 3128MSC40 | 5,481,931 | FEDERAL HOME LOAN MTG CORP |
| 3128MSE97 | 912,876 | FEDERAL HOME LOAN MTG CORP |
| 3128MSEB2 | 603,407 | FREDDIE MAC |
| 3128MSMF4 | 90,250 | FEDERAL HOME LOAN MTG CORP |
| 3128MSMG2 | 415,018 | FEDERAL HOME LOAN MTG CORP |
| 3128MSRJ1 | 1,754,297 | FEDERAL HOME LOAN MTG CORP |
| 3128MTAS7 | 3,004,488 | FREDDIE MAC |
| 3128MTAU2 | 3,421,291 | FREDDIE MAC |
| 3128MTEK0 | 1,609,791 | FREDDIE MAC |
| 3128MTH50 | 1,392,857 | FREDDIE MAC |
| 3128MTK56 | 45,162,748 | FEDERAL HOME LOAN MTG CORP |
| 3128MTK58 | 22,229,673 | FREDDIE MAC |
| 3128MTKX5 | 1,366,929 | FEDERAL HOME LOAN MTG CORP |
| 3128MTLC0 | 4,747,938 | FREDDIE MAC |
| 3128MTM21 | 4,323,020 | FREDDIE MAC |
| 3128MTN46 | 37,099,948 | FREDDIE MAC |
| 3128MTN61 | 23,894,935 | FREDDIE MAC |
| 3128MTVR8 | 145,594 | FREDDIE MAC |
| 3128MTVU9 | 1,240,062 | FREDDIE MAC |
| 3128MUA96 | 44,895,604 | FREDDIE MAC |
| 3128MUA96 | 18,574,272 | FREDDIE MAC |
| 3128MUAF2 | 1,056,262 | FREDDIE MAC |
| 3128MUDL6 | 525,680 | FREDDIE MAC |
| 3128MVQX4 | 933,066 | FHS 200 PO CMO SERIES PO FEDERAL HOME LOAN MTGE |
| 3128MVTP8 | 10,351,759 | FHS 201 PO CMO SERIES PO FEDERAL HOME LOAN MTGE |
| 3128MVTQ6 | 11,480,537 | FHS 201 PO CMO SERIES PO FEDERAL HOME LOAN MTGE |
| 3128MVTR4 | 6,418,489 | FHS 184 184 PO PRINCIPL ONLY FHLMC STRIPPED |
| 3128MVTS2 | 947,749 | FHS 189 189 PO PRINCIPL ONLY FHLMC STRIPPED |
| 3128MXV55 | 717,222 | FHS 191 PO CMO SERIES PO FEDERAL HOME LOAN MTGE |
| 3128N1MF2 | 967,069 | FHS 191 PO CMO SERIES PO FEDERAL HOME LOAN MTGE |
| 3128NC5Y8 | 9,844,333 | FHS 191 PO CMO SERIES PO FEDERAL HOME LOAN MTGE |
| 3128NCMT8 | 4,896,227 | FHS 194 PO FREDDIE MAC |
| 3128NH5J8 | 7,832,654 | FHS 195 PO CMO SERIES PO FEDERAL HOME LOAN MTGE |
| 3128NJB40 | 5,905,550 | FHS 195 PO CMO SERIES PO FEDERAL HOME LOAN MTGE |
| 3128P7AF0 | 65,866 | FHS 195 PO CMO SERIES PO FEDERAL HOME LOAN MTGE |
| 3128P7CM3 | 371,371 | FHS 195 PO CMO SERIES PO FEDERAL HOME LOAN MTGE |
| 3128P7E58 | 375,470 | FHS 195 PO CMO SERIES PO FEDERAL HOME LOAN MTGE |
| 3128P7EF6 | 79,180 | FHS 195 PO CMO SERIES PO FEDERAL HOME LOAN MTGE |
| 3128P7EH2 | 28,609 | FHS 195 PO CMO SERIES PO FEDERAL HOME LOAN MTGE |
| 3128P7G64 | 794,689 | FHS 195 PO CMO SERIES PO FEDERAL HOME LOAN MTGE |
| 3128P7GD9 | 58,329 | FHS 195 PO CMO SERIES PO FEDERAL HOME LOAN MTGE |
| 3128P7GM9 | 497,872 | FHS 197 PO CMO SERIES PO FEDERAL HOME LOAN MTGE |

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| Cusip | Par Value | Description |
|--------------|------------------|---|
| 3128P7J38 | 3,017,981 | FEDERAL NATL MTGE ASSN SERIES SM-2018-A |
| 3128P7J53 | 6,439,847 | FEDERAL NATIONAL MTGE ASSOC DEBENTURES |
| 3128P7J79 | 49,501,864 | FEDERAL NATL MTGE ASSN D/N |
| 3128P7J79 | 3,137,671 | FEDERAL NATL MTGE ASSN D/N |
| 3128P7JU8 | 11,998,818 | FEDERAL NATL MTGE ASSN D/N |
| 3128P7JW4 | 553,511 | FEDERAL NATL MTGE ASSN D/N |
| 3128P7K44 | 11,325,367 | FEDERAL NATL MTGE ASSN D/N |
| 3128P7K51 | 5,000,000 | FEDERAL NATL MTGE ASSN D/N |
| 3128P7K93 | 1,244,163 | FEDERAL NATL MTGE ASSN D/N |
| 3128P7KH5 | 1,503,957 | FEDERAL NATL MTGE ASSN D/N |
| 3128P7KL6 | 13,895,815 | FEDERAL NATL MTGE ASSN D/N |
| 3128P7KU8 | 6,950,909 | FEDERAL NATL MTGE ASSN D/N |
| 3128P7KY8 | 9,577,888 | FEDERAL NATL MTGE ASSN D/N |
| 3128PEAL2 | 12,867 | FEDERAL NATL MTGE ASSN D/N |
| 3128PF2P9 | 5,688 | FEDERAL NATL MTGE ASSN D/N |
| 3128PF3L7 | 469,843 | FEDERAL NATL MTGE ASSN D/N |
| 3128PFPC3 | 700,048 | FEDERAL NATL MTGE ASSN D/N |
| 3128PG4B6 | 300,000 | FEDERAL NATL MTGE ASSN D/N |
| 3128PG4L4 | 97,000 | FEDERAL NATL MTGE ASSN D/N |
| 3128PG4N0 | 1,211,920 | FEDERAL NATL MTGE ASSN D/N |
| 3128PGC92 | 989,938 | FEDERAL NATL MTGE ASSN D/N |
| 3128PHAP8 | 308,345 | FEDERAL NATL MTGE ASSN D/N |
| 3128PHGN5 | 1,191,898 | FEDERAL NATL MTGE ASSN D/N |
| 3128PHWM9 | 84,756 | FEDERAL NATL MTGE ASSN D/N |
| 3128PJNF0 | 1,334,283 | FEDERAL NATL MTGE ASSN D/N |
| 3128PJXE2 | 1,005,237 | FEDERAL NATL MTGE ASSN D/N |
| 3128PK7B4 | 998,591 | FEDERAL NATL MTGE ASSN D/N |
| 3128PK7K4 | 586,417 | FEDERAL NATL MTGE ASSN D/N |
| 3128PKBA1 | 4,168,220 | FEDERAL NATL MTGE ASSN D/N |
| 3128PKGL2 | 16,944 | FEDERAL NATL MTGE ASSN D/N |
| 3128PKHE7 | 5,154,531 | FANNIE MAE INTEREST STRIP |
| 3128PKQC1 | 44,823 | FANNIE MAE INTEREST STRIP |
| 3128PKXD1 | 5,252,988 | FANNIE MAE INTEREST STRIP |
| 3128PLB43 | 6,069,896 | FANNIE MAE PRINCIPAL STRIP |
| 3128PLB68 | 3,820,715 | FANNIE MAE PRINCIPAL STRIP |
| 3128PLBQ4 | 1,103,086 | FNR 90-073 73-K CMO SERIES 73 FEDERAL NATL MTGE ASSN |
| 3128PLBZ4 | 10,136,886 | FNR 90-126 126-S CMO SER 126 FEDERAL NATIONAL MTGE ASSN |
| 3128PLCA8 | 6,035,305 | FN R G-032 32-S CMO SERIES G32FEDERAL NATL MTGE ASSN |
| 3128PLDA7 | 779,740 | FN R G-032 32-SA CMO SER G32 FEDERAL NATL MTGE ASSN |
| 3128PLDC3 | 432,920 | FNR G-044 44-E CMO SERIES G44 FEDERAL NATL MTGE ASSN |
| 3128PLKF8 | 99,999 | FN R G-049 49-F CMO SERIES G49FEDERAL NATL MTGE ASSN |
| 3128PLKR2 | 2,894,560 | FN R 92-015 15-W CMO SER 015 FEDERAL NATIONAL MTGE ASSN |
| 3128PLMK5 | 136,120 | FNR G92-028 G26-S CMO SER G-26FEDERAL NATL MTGE ASSN |
| 3128PLP89 | 186,402 | FNR G82-021 21-S CMO SER G21 FEDERAL NATL MTGE ASSN |
| 3128PLPK2 | 1,177,306 | FNR G92-57 57-SA CMO SERIES 57FEDERAL NATL MTGE ASSN |
| 3128PLQ21 | 599,999 | FNR G83-22 22-P CMO SER 93-22 FEDERAL NATL MTGE ASSN |
| 3128PLQ39 | 284,785 | FNR 93-124 124-M CMO SER 124 FEDERAL NATIONAL MTGE ASSN |
| 3128PLRP9 | 1,395,938 | FNR X-84B 84B-FA CMO SER 84B FEDERAL NATIONAL MTGE ASSN |
| 3128PLSD5 | 1,152,193 | FNR 98-022 22-E CMO SERIES 22 FEDERAL NATIONAL MTGE ASSN |
| 3128PLSL7 | 1,000,000 | FNR 98-028 28-PO CMO SERIES 28FEDERAL NATIONAL MTGE ASSN |
| 3128PLUE0 | 2,000,000 | FNR 98-042 42-C CMO SERIES 42 FEDERAL NATIONAL MTGE ASSN |
| 3128PLVF6 | 230,085 | FNR 98-044 44-SA CMO SER 98-44FEDERAL NATIONAL MTGE ASSOC |
| 3128PLVM1 | 413,599 | FNR 95-003 03-D CMO SERIES 03 FEDERAL NATIONAL MTGE ASSN |
| 3128PPEK5 | 915,211 | FNR X-13A X-13A A SERIES X-13AFEDERAL NATIONAL MTGE ASSN |
| 3128QJUN1 | 40,976,971 | FNR 98-5 5-SV CMO SER 5 FEDERAL NATIONAL MTGE ASSN |
| 3128UNB35 | 41,827,741 | FNR 95-014 14-D CMO SERIES 14 FEDERAL NATIONAL MTGE ASSN |
| 3128UNB35 | 41,827,741 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128UNB35 | 19,473,486 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128UNB84 | 38,897,186 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128UNCV2 | 938,780 | FANNIE MAE |
| 3128X1EP8 | 500,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X1KG1 | 3,510,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X1M27 | 50,000 | FEDERAL NATIONAL MTG ASSN |
| 3128X1SA6 | 120,000 | FEDERAL NATIONAL MTG ASSN |
| 3128X2EV3 | 670,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X2K46 | 350,000 | FEDERAL NATIONAL MTGE ASSOC |
| 3128X2ME2 | 50,000,000 | FEDERAL NATIONAL MTGE ASSOC |
| 3128X2ME2 | 49,148,000 | FEDERAL NATIONAL MTG ASSN |
| 3128X2SP1 | 1,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X2SS5 | 1,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X2SV8 | 1,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X2TM7 | 3,352,000 | FEDERAL NATIONAL MTGE ASSN |
| 3128X33E1 | 1,100,000 | FEDERAL NATIONAL MTG ASSN |
| 3128X33F8 | 110,000 | FEDERAL NATIONAL MTG ASSN |
| 3128X3H48 | 75,000 | FANNIE MAE |
| 3128X3K85 | 38,947,000 | FEDERAL NATIONAL MTG ASSN |
| 3128X3L76 | 5,500,000 | FEDERAL NATIONAL MTG ASSN |
| 3128X3VA8 | 250,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X3WY5 | 41,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X4BE0 | 685,000 | FEDERAL NATIONAL MORTGAGE ASSO |

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| Cusip | Par Value | Description |
|-----------|------------|--|
| 3128X4N58 | 500,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X53C0 | 2,500,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X5LQ9 | 25,000 | FANNIE MAE |
| 3128X5PK8 | 185,000 | FANNIE MAE |
| 3128X5WT1 | 14,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X6F35 | 2,230,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X6G59 | 50,000,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X6H82 | 40,000,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X6L20 | 50,000,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X6RH1 | 100,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X6UD6 | 245,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X7EX8 | 705,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X7H49 | 9,200,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X7H64 | 50,000,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X7H64 | 15,300,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X7HE7 | 20,000,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X7J39 | 22,222,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X7J70 | 25,000,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X7M50 | 50,000,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X7M50 | 28,440,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X7M24 | 150,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X7PK4 | 85,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X7PM0 | 50,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X7R48 | 2,850,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X7W23 | 7,850,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 3128X7XM1 | 5,615,000 | FNR 97-070 70-SE CMO SER 97-70FEDERAL NATIONAL MTGE ASSOC |
| 3128X7XX7 | 75,000 | FNR 97-050 50-A CMO SERIES 50 FEDERAL NATIONAL MTGE ASSN |
| 3128X7ZN7 | 3,800,000 | FNR 98-39 36-SB CMO SER 39 FEDERAL NATIONAL MTGE ASSN |
| 312904GT6 | 1,090 | FNR 98-39 36-SB CMO SER 39 FEDERAL NATIONAL MTGE ASSN |
| 3129053M2 | 2,868 | FNR 98-038 36-SC CMO SERIES 98FEDERAL NATIONAL MTGE ASSN |
| 3129084A1 | 249 | FNR 98-036 36-K CMO SERIES 98 FEDERAL NATIONAL MTGE ASSN |
| 312908J98 | 62,735 | FNR 98-015 15-N CMO SERIES 15 FEDERAL NATIONAL MTGE ASSN |
| 312908QQ2 | 1,099 | FNR 98-15 98-SN CMO SER 98-15 FEDERAL NATIONAL MTGE ASSOC |
| 312909BH6 | 34,656 | FNR 98-031 31-H CMO SERIES 31 FEDERAL NATIONAL MTGE ASSN |
| 31290KWR6 | 24,230 | FNR 98-031 31-G CMO SERIES 98 FEDERAL NATIONAL MTGE ASSN |
| 312911GT1 | 413 | FNR 98-31 98-S CMO SER 98-31 FEDERAL NATIONAL MTGE ASSOC |
| 312912YJ1 | 363,436 | FNR 99-7 7-PO CMO SER PO FEDERAL NATL MTGE ASSN |
| 312912YJ1 | 363,436 | FNR 99-7 7-IO CMO SERIES IO FEDERAL NATIONAL MTGE ASSN |
| 312912YJ1 | 363,436 | FNR 99-18 18-D SERIES 99-18 FEDERAL NATL MTGE ASSN |
| 312912YJ1 | 363,436 | FNR 99-18 18-E SERIES 99-18 FEDERAL NATL MTGE ASSN |
| 312912YJ1 | 363,436 | FN R 99-03 2 - A CMO TR 99-3 FEDERAL NATL MTGE ASSN REMIC |
| 312912YJ1 | 201,102 | FEDERAL NATIONAL MTGE ASSN |
| 312915G98 | 333 | FEDERAL NATIONAL MTG ASSN-MTN |
| 312915ZZ7 | 1,817 | FNMA MTN STRIP 03/23/2027 |
| 3129264Z8 | 902,530 | FNMA MTN STRIP 03/28/28 |
| 312926M28 | 29,790,669 | FEDERAL NATIONAL MTGE ASSC-MTN |
| 312926XE3 | 111,659 | FEDERAL NATIONAL MTG ASSN-MTN |
| 312927AJ5 | 56,981 | FEDERAL NATIONAL MTG ASSN-MTN |
| 312927FP6 | 316,307 | FEDERAL NATIONAL MTG ASSN-MTN |
| 312927HV1 | 49,304,696 | FEDERAL NATIONAL MTG ASSN-MTN |
| 312927HV1 | 11,221,169 | FEDERAL NATIONAL MTGE ASSN-MTN |
| 312927UR5 | 30,665 | FEDERAL NATIONAL MTG ASSN-MTN |
| 31292G2S4 | 407,681 | FEDERAL NATIONAL MTGE ASSN-MTN |
| 31292G4U7 | 44,249 | FEDERAL NATIONAL MTG ASSN-MTN |
| 31292G7H3 | 3,425 | FEDERAL NATIONAL MTG ASSN-MTN |
| 31292GKB1 | 28,456 | FEDERAL NATIONAL MTG ASSN-MTN |
| 31292GU20 | 3,812 | FEDERAL NATIONAL MTG ASSN-MTN |
| 31292GWC6 | 98,517 | FEDERAL NATIONAL MTG ASSN-MTN |
| 31292GXS0 | 80,215 | FNMA SMBS SPEC PREM J-2 #35454STRIPPED MORTGAGE BACKED SEC |
| 31292GYH3 | 140,178 | FNMA TRUST 000237 PO CLASS 1 PRINCIPAL ONLY |
| 31292GZ66 | 153 | FNMA SMBS TRUST 237 CLASS 2 INTEREST ONLY |
| 31292H4K7 | 9,394,854 | FNMA SMBS TRUST 237 CLASS 2 INTEREST ONLY |
| 31292HAK0 | 10,029 | FN S 10-1 10-1 CMO SERIES 10 FEDERAL NATIONAL MTGE ASSN |
| 31292HF33 | 89,502 | FNMA SMBS TRUST 29 CLASS 1 PRINCIPAL ONLY |
| 31292HNB6 | 4,241,627 | FNMA SMBS TRUST 000039 CLASS 2INTEREST ONLY |
| 31292HNN3 | 56,909 | FNMA SMBS TRUST 000041 CLASS 2INTEREST ONLY |
| 31292HR71 | 7,451,159 | FNMA SMBS TRUST 43 CLASS 2 INTEREST ONLY |
| 31292HR71 | 4,511,106 | FNMA TRUST 000250 IO CLASS 2 INTEREST ONLY |
| 31292HSY1 | 9,118,694 | FNMA TRUST 000250 IO CLASS 2 INTEREST ONLY |
| 31292HSY1 | 2,649,682 | FNMA TRUST 000250 IO CLASS 2 INTEREST ONLY |
| 31292HYT5 | 2,616,479 | FNMA TRUST 000250 IO CLASS 2 INTEREST ONLY |
| 31292HZL1 | 14,552 | FNMA TRUST 000250 IO CLASS 2 INTEREST ONLY |
| 31292JAL4 | 4,788,377 | FNMA TRUST 000250 IO CLASS 2 INTEREST ONLY |
| 31292JBQ2 | 133,783 | FANNIE MAE STRIPS CMO/SERIES 252 252-IO-STRP I/OR/MD 7.50 11/01/2023 |
| 31292WQU8 | 4,916 | FANNIE MAE STRIPS CMO/SERIES 252 252-IO-STRP I/OR/MD 7.50 11/01/2023 |
| 31293SZC8 | 9,050,442 | FANNIE MAE STRIPS CMO/SERIES 252 252-IO-STRP I/OR/MD 7.50 11/01/2023 |
| 31293ZD4 | 3,408,807 | FANNIE MAE STRIPS CMO/SERIES 252 252-IO-STRP I/OR/MD 7.50 11/01/2023 |
| 31293CSH3 | 524,901 | FANNIE MAE STRIPS CMO/SERIES 252 252-IO-STRP I/OR/MD 7.50 11/01/2023 |
| 31293PV85 | 8,897 | FANNIE MAE STRIPS CMO/SERIES 252 252-IO-STRP I/OR/MD 7.50 11/01/2023 |
| 31294J2L1 | 5,040 | FANNIE MAE STRIPS CMO/SERIES 252 252-IO-STRP I/OR/MD 7.50 11/01/2023 |

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| Cusip | Par Value | Description | | | |
|-----------|------------|---|------------------------------------|----------|------------|
| 31294J2M9 | 58,897 | FANNIE MAE STRIPS | CMO/SERIES 252 252-IO-STRP I/O/RMD | 7.50 | 11/01/2023 |
| 31294J2N7 | 186,900 | FANNIE MAE STRIPS | CMO/SERIES 252 252-IO-STRP I/O/RMD | 7.50 | 11/01/2023 |
| 31294J2U1 | 5,876 | FNMA SMBS TRUST 000052 CLASS 2 INTEREST ONLY | | | |
| 31294J3D8 | 30,281 | FNS 258 2 | | | |
| 31294J4H8 | 3,473 | FNMA TRUST 000257 PO CLASS 1 PRINCIPAL ONLY | | | |
| 31294J4J4 | 19,086 | FNMA TRUST 000257 PO CLASS 1 PRINCIPAL ONLY | | | |
| 31294J4K1 | 15,579 | FNMA TRUST 000263 PO CLASS 1 PRINCIPAL ONLY | | | |
| 31294J4Q8 | 90,239 | FNMA TRUST 000267 PO CLASS 1 PRINCIPAL ONLY | | | |
| 31294J5V8 | 163,587 | FNMA TRUST 000267 IO CLASS 2 INTEREST ONLY | | | |
| 31294J5W4 | 9,351 | FNMA SMBS TRUST 000108 CLASS 1 PRINCIPAL ONLY | | | |
| 31294J6Q6 | 19,635 | FNMA TRUST 000272 PO CLASS 1 PRINCIPAL ONLY | | | |
| 31294J7D4 | 7,825 | FNMA TRUST 000273 PO CLASS 1 PRINCIPAL ONLY | | | |
| 31294J7J4 | 1,846 | FNMA TRUST 000273 IO CLASS 2 INTEREST ONLY | | | |
| 31294JL22 | 6,438 | FNMA TRUST 000273 IO CLASS 2 INTEREST ONLY | | | |
| 31294JM28 | 1,761 | FNMA TRUST 000275 PO CLASS 1 PRINCIPAL ONLY | | | |
| 31294JNA2 | 5,531 | FNMA TRUST 000275 PO CLASS 1 PRINCIPAL ONLY | | | |
| 31294JNH7 | 59,011 | FNMA TRUST 000275 PO CLASS 1 PRINCIPAL ONLY | | | |
| 31294JPC8 | 63,189 | FNMA SMBS TRUST 277 CLASS 1 PRINCIPAL ONLY | | | |
| 31294JPK8 | 369,918 | FNMA SMBS TRUST 277 CLASS 1 PRINCIPAL ONLY | | | |
| 31294JQP6 | 3,544 | FNMA SMBS TRUST 277 CLASS 1 PRINCIPAL ONLY | | | |
| 31294JRD2 | 351,675 | FNMA SMBS TRUST 277 CLASS 1 PRINCIPAL ONLY | | | |
| 31294JRJ9 | 12,199 | FNMA SMBS TRUST 277 CLASS 1 PRINCIPAL ONLY | | | |
| 31294JRU4 | 282,206 | FNMA SMBS TRUST 277 CLASS 1 PRINCIPAL ONLY | | | |
| 31294JS74 | 165,752 | FN S 282-1 282-1 CMO SERIES 01 FEDERAL NATIONAL MTGE ASSN | | | |
| 31294JVF2 | 252,437 | FNS 139-1 139-1 CMO SER 1 FEDERAL NATIONAL MTGE ASSN | | | |
| 31294JWR5 | 269,700 | FNMA SMBS TRUST 284 CLASS 1 PRINCIPAL ONLY | | | |
| 31294JXF0 | 2,253 | FNMA SMBS TRUST 284 CLASS 1 PRINCIPAL ONLY | | | |
| 31294JXW3 | 1,695 | FNMA TRUST 000284 IO CLASS 2 INTEREST ONLY | | | |
| 31294JZ35 | 41,066 | FNMA TRUST 000284 IO CLASS 2 INTEREST ONLY | | | |
| 31294JZF8 | 128,530 | FNMA TRUST 000284 IO CLASS 2 INTEREST ONLY | | | |
| 31294KBF1 | 2,984 | FNMA TRUST 000284 IO CLASS 2 INTEREST ONLY | | | |
| 31294KDN2 | 145,848 | FNMA TRUST 000284 IO CLASS 2 INTEREST ONLY | | | |
| 31294KEX9 | 204,339 | FNMA TRUST 000284 IO CLASS 2 INTEREST ONLY | | | |
| 31294KGJ8 | 108,673 | FNMA TRUST 000284 IO CLASS 2 INTEREST ONLY | | | |
| 31294KHQ2 | 127,752 | FNMA TRUST 000284 IO CLASS 2 INTEREST ONLY | | | |
| 31294KHQ1 | 371,863 | FNMA TRUST 000284 IO CLASS 2 INTEREST ONLY | | | |
| 31294KHT5 | 98,566 | FNS 149-2 | FEDERAL NATIONAL MTGE ASSN | | |
| 31294KJC0 | 13,417 | FNS 149-2 | FEDERAL NATIONAL MTGE ASSN | | |
| 31294KJS5 | 1,107 | FNMA TRUST 000289 IO CLASS 2 INTEREST ONLY | | | |
| 31295MFF4 | 1,183,976 | FNMA TRUST 000153 CLASS 2 INTEREST ONLY | | | |
| 31295MTN0 | 17 | FNMA TRUST 000293 IO CLASS INTEREST ONLY | | | |
| 31295WRB6 | 4,769 | FNMA TRUST 000293 IO CLASS INTEREST ONLY | | | |
| 312963AV3 | 7,596 | FNMA TRUST 000293 IO CLASS INTEREST ONLY | | | |
| 312963F48 | 6,898 | FNMA TRUST 000293 IO CLASS INTEREST ONLY | | | |
| 312963JA0 | 127,073 | FN S 294-1 294-1 CMO SERIES 01 FEDERAL NATIONAL MTGE ASSN | | | |
| 312964AM1 | 121,610 | FNMA SMBS TRUST 166 CLASS 2 INTEREST ONLY | | | |
| 312967Q54 | 10,694,883 | FNMA SMBS TRUST 166 CLASS 2 INTEREST ONLY | | | |
| 312969S2 | 4,402 | FNS 296-02 CMO SERIES 296 FEDERAL NATIONAL MTGE ASSN | | | |
| 312969DF2 | 195,526 | FNS 217 217 2 COLL STRIP INT FANNIEMAE STRIP | | | |
| 31296JHS8 | 4,879,490 | FNMA TRUST 000218 IO CLASS 2 INTEREST ONLY | | | |
| 31296PFF2 | 856,618 | FNMA TRUST 000218 IO CLASS 2 INTEREST ONLY | | | |
| 31296QCQ1 | 3,030,748 | FNMA TRUST 000218 IO CLASS 2 INTEREST ONLY | | | |
| 31296RAS7 | 785,787 | FNMA TRUST 000218 IO CLASS 2 INTEREST ONLY | | | |
| 31296RG28 | 1,141,155 | FNMA SMBS TRUST 000226 CLASS 2 INTEREST ONLY | | | |
| 31296RPM4 | 220,699 | FNMA SMBS TRUST 000226 CLASS 2 INTEREST ONLY | | | |
| 31296STJ5 | 201,648 | FNMA SMBS TRUST 000226 CLASS 2 INTEREST ONLY | | | |
| 31296SW51 | 84,481 | FNMA SMBS TRUST 000226 CLASS 2 INTEREST ONLY | | | |
| 312970FW1 | 9,776 | FNMA SMBS TRUST 000226 CLASS 2 INTEREST ONLY | | | |
| 31297A5Y6 | 3,495 | FANNIE MAE STRIPS | CMO/SER 231-IO-STRP I/O | RMD 7.50 | 07/01/2023 |
| 31297BTM4 | 354,307 | FANNIE MAE STRIPS | CMO/SER 231-IO-STRP I/O | RMD 7.50 | 07/01/2023 |
| 31297BUJ9 | 211,813 | FANNIE MAE STRIPS | CMO/SER 231-IO-STRP I/O | RMD 7.50 | 07/01/2023 |
| 31297HFE4 | 138,207 | FANNIE MAE STRIPS | CMO/SER 231-IO-STRP I/O | RMD 7.50 | 07/01/2023 |
| 31297LCH1 | 983,537 | FANNIE MAE STRIPS | CMO/SER 231-IO-STRP I/O | RMD 7.50 | 07/01/2023 |
| 31297MNR5 | 10,414 | FANNIE MAE STRIPS | CMO/SER 231-IO-STRP I/O | RMD 7.50 | 07/01/2023 |
| 31297TD91 | 160,667 | FANNIE MAE STRIPS | CMO/SER 231-IO-STRP I/O | RMD 7.50 | 07/01/2023 |
| 31297TTR4 | 654,027 | FANNIE MAE STRIPS | CMO/SER 231-IO-STRP I/O | RMD 7.50 | 07/01/2023 |
| 31297UT91 | 38,832,162 | FNS 309-PO CMO SER 309 | FEDERAL NATIONAL MTGE ASSN | | |
| 31297UT91 | 28,500,767 | FNS 309-IO CMO SERIES 309 | FANNIEMAE STRIP | | |
| 31297VLP1 | 791,773 | FNS 311-1 CMO SERIES 311 | FANNIEMAE STRIP | | |
| 31297YDY5 | 269 | FNS 303-PO 303-PO CMO SER 303 | FEDERAL NATL MTGE ASSN | | |
| 31298FR95 | 566 | FNS 303-PO 303-PO CMO SER 303 | FEDERAL NATL MTGE ASSN | | |
| 31298SM04 | 104,568 | FNS 303-PO 303-PO CMO SER 303 | FEDERAL NATL MTGE ASSN | | |
| 31298WJQ9 | 53 | FNS 303-PO 303-PO CMO SER 303 | FEDERAL NATL MTGE ASSN | | |
| 313312G53 | 500,000 | FNS 303-PO 303-PO CMO SER 303 | FEDERAL NATL MTGE ASSN | | |
| 31331L4Z8 | 65,000 | FNS 304-2 CMO SERIES 304 | FANNIEMAE STRIP | | |
| 31331L6T0 | 1,000,000 | FNS 305 2 | FANNIE MAE | | |
| 31331LJL3 | 4,608,000 | FNS 305 3 | FANNIE MAE | | |
| 31331R8Y6 | 76,000 | FNS 306-PO 306-PO CMO SER PO | FEDERAL NATIONAL MTGE ASSN | | |
| 31331RKP9 | 50,000 | FNS 306-PO 306-PO CMO SER PO | FEDERAL NATIONAL MTGE ASSN | | |
| 31331RN68 | 2,125,000 | FNS 306-IO CMO SERIES 306 | FANNIEMAE STRIP | | |

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| Cusip | Par Value | Description |
|------------|------------|---------------------------------------|
| 31331RP90 | 255,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 31331RU99 | 100,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 31331S6T5 | 400,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 31331SC43 | 66,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 31331SL66 | 13,955,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 31331SUM3 | 1,000,000 | FANNIE MAE |
| 31331SWL3 | 10,000,000 | FANNIE MAE |
| 31331SZJ5 | 435,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 31331T4V0 | 5,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 31331TBF7 | 5,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 31331TEP2 | 50,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 31331TZ87 | 1,835,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 31331V3M6 | 19,950,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 31331V4E3 | 850,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 31331V4Z6 | 32,205,000 | FEDERAL NATIONAL MORTGAGE ASSO |
| 31331V5G7 | 420,000 | FNS 340 1 FANNIE MAE |
| 31331VA22 | 424,000 | FNS 000313 PO CLASS 1 PRINCIPAL ONLY |
| 31331VBM7 | 600,000 | FNS 000313 PO CLASS 1 PRINCIPAL ONLY |
| 31331VEF9 | 8,300,000 | FNS 000313 PO CLASS 1 PRINCIPAL ONLY |
| 31331VHC3 | 10,000,000 | FNS 000313 PO CLASS 1 PRINCIPAL ONLY |
| 31331VJ80 | 50,000,000 | FNS 000313 PO CLASS 1 PRINCIPAL ONLY |
| 31331VJ80 | 15,184,000 | FNS 000314 PO CLASS 1 PRINCIPAL ONLY |
| 31331VMG8 | 8,875,000 | FNS 315 PO FEDERAL NATIONAL MTGE ASSN |
| 31331VNE2 | 1,240,000 | FNS 315 PO FEDERAL NATIONAL MTGE ASSN |
| 31331VSG2 | 200,000 | FNS 318 PO FEDERAL NATL MTGE ASSN |
| 31331VWF9 | 50,000,000 | FNS 318 PO FEDERAL NATL MTGE ASSN |
| 31331VWF9 | 29,103,000 | FNS 318 PO FEDERAL NATL MTGE ASSN |
| 31331VX92 | 500,000 | FNS 317 2 FANNIEMAE |
| 31331VZT8 | 330,000 | FNT 319-PO FEDERAL NATL MTGE ASSN |
| 31331XE40 | 565,000 | FNT 319-PO FEDERAL NATL MTGE ASSN |
| 31331XFD9 | 3,000,000 | FNS 319 2 FANNIEMAE |
| 31331XFK3 | 22,365,000 | FNS 319 2 FANNIEMAE |
| 31331XJV5 | 1,000,000 | FNS 320-1 FANNIEMAE STRIP |
| 31331XKA9 | 19,720,000 | FNS 321 1 PO FEDERAL NATL MTGE ASSN |
| 31331XKB7 | 17,770,000 | FNS 321 1 PO FEDERAL NATL MTGE ASSN |
| 31331XS52 | 24,280,000 | FNS 321 1 PO FEDERAL NATL MTGE ASSN |
| 31331XT85 | 23,782,000 | FNS 321 1 PO FEDERAL NATL MTGE ASSN |
| 31331Y4W7 | 50,000,000 | FNS 322 2 IO FANNIEMAE |
| 31331YG46 | 550,000 | FNT 324-PO FEDERAL NATL MTGE ASSN |
| 31331YH86 | 150,000 | FNT 324-PO FEDERAL NATL MTGE ASSN |
| 31331YH94 | 120,000 | FNT 324-PO FEDERAL NATL MTGE ASSN |
| 31331YT91 | 18,554,414 | FNS 328 1 FANNIE MAE STRIP |
| 31335H4Y8 | 336,710 | FNS 328 1 FANNIE MAE STRIP |
| 31335H5S8 | 576,468 | FNS 337 2 FANNIEMAE STRIP |
| 31335H6E8 | 41,404 | FNS 337 2 FANNIEMAE STRIP |
| 31335H7H0 | 49,187 | FNS 338 1 FANNIEMAE STRIP |
| 31335HA52 | 47,175 | FNS 338 2 FANNIE MAE |
| 31335HBJ1 | 11,903 | FNS 329 PO FANNIEMAE STRIP |
| 31335HEC3 | 24,906 | FNS 329 PO FANNIEMAE STRIP |
| 31335HGB3 | 20,011 | FNS 332 PO FEDERAL NATIONAL MTGE ASSN |
| 31335HHG1 | 144,562 | FNS 377 1 FANNIE MAE |
| 31335HHK2 | 110,786 | FNS 377 1 FANNIE MAE |
| 31335HHL0 | 148,616 | FNS 377 1 FANNIE MAE |
| 31335HHS5 | 44,636 | FNS 377 1 FANNIE MAE |
| 31335HIX4 | 194,013 | FNS 377 2 FANNIE MAE |
| 31335HHY2 | 20,940 | FNS 377 2 FANNIE MAE |
| 31335HKB8 | 193,152 | FNS 377 2 FANNIE MAE |
| 31335HMR75 | 26,914 | FNS 344 1 FANNIEMAE STRIP |
| 31335HMR1 | 94,523 | FNS 344 2 FANNIEMAE STRIP |
| 31335HNP4 | 12,317 | FNS 344 2 FANNIEMAE STRIP |
| 31335HPY3 | 103,896 | FNS 346 1 FANNIE MAE |
| 31335HTG8 | 332,247 | FNS 346 1 FANNIE MAE |
| 31335HTS2 | 356,323 | FNS 346 2 FANNIEMAE STRIP |
| 31335HU76 | 1,472,886 | FNS 346 2 FANNIEMAE STRIP |
| 31335HUN1 | 179,991 | FNS 346 2 FANNIEMAE STRIP |
| 31335HUW1 | 56,106 | FNS 346 2 FANNIEMAE STRIP |
| 31335HVE0 | 290,955 | FNS 387 1 FANNIE MAE |
| 31335HVZ3 | 131,242 | FNS 387 1 FANNIE MAE |
| 31335HXL2 | 212,699 | FNS 352 2 FANNIE MAE |
| 31335KEN2 | 2,760 | FNS 352 2 FANNIE MAE |
| 31335KF27 | 1,674 | FNS 354 2 FANNIE MAE |
| 31335KHP4 | 379,382 | FNS 371 1 FANNIE MAE |
| 31335PCK9 | 281,411 | FNS 371 1 FANNIE MAE |
| 31335PDJ1 | 102 | FNS 371 1 FANNIE MAE |
| 31338KA47 | 28,139 | FNS 371 1 FANNIE MAE |
| 31338R7D6 | 392 | FNS 371 1 FANNIE MAE |
| 31338WAD1 | 3,830,809 | FNS 371 1 FANNIE MAE |
| 313384H28 | 8,000,000 | FNS 371 2 FANNIE MAE |
| 313384H44 | 26,800,000 | FNS 371 2 FANNIE MAE |
| 313384H93 | 6,300,000 | FNS 371 2 FANNIE MAE |

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| Cusip | Par Value | | Description |
|--------------|------------------|----------------|--------------------|
| 313384J34 | 6,390,000 | FNS 371 2 | FANNIE MAE |
| 313384J83 | 1,634,000 | FNS 371 2 | FANNIE MAE |
| 313384M30 | 1,000,000 | FNS 358 11 | FANNIE MAE |
| 313384M71 | 50,000,000 | FNR-372 1 | FANNIE MAE |
| 313384M71 | 50,000,000 | FNR-372 1 | FANNIE MAE |
| 313384P52 | 50,000,000 | FNR-372 1 | FANNIE MAE |
| 313384P52 | 11,765,000 | FNR-372 1 | FANNIE MAE |
| 313384Q44 | 1,908,000 | FNR-372 2 | FANNIE MAE |
| 313384Q77 | 12,500,000 | FNS 359 14 | FANNIE MAE |
| 313384T41 | 44,630,000 | FNS 360 2 | FANNIE MAE |
| 3133955V3 | 100,000 | FNS 363 1 | FANNIE MAE |
| 313398G80 | 50,000,000 | FNS 363 2 | FANNIE MAE |
| 313398H89 | 50,000,000 | FNS 363 2 | FANNIE MAE |
| 313398H89 | 50,000,000 | FNS 370 1 | FANNIE MAE |
| 313398H89 | 50,000,000 | FNS 370 1 | FANNIE MAE |
| 313398H89 | 50,000,000 | FNS 370 1 | FANNIE MAE |
| 313398H89 | 50,000,000 | FNS 370 2 | FANNIE MAE |
| 313398H89 | 50,000,000 | FNS 370 2 | FANNIE MAE |
| 313398H89 | 50,000,000 | FNS 370 2 | FANNIE MAE |
| 313398H89 | 50,000,000 | FNS 370 2 | FANNIE MAE |
| 313398H89 | 50,000,000 | FNS 370 2 | FANNIE MAE |
| 313398H89 | 50,000,000 | FNS 378 19 | FANNIE MAE |
| 313398H89 | 50,000,000 | FNS 379 1 | FANNIE MAE |
| 313398H89 | 50,000,000 | FNS 379 1 | FANNIE MAE |
| 313398H89 | 50,000,000 | FNS 379 1 | FANNIE MAE |
| 313398H89 | 50,000,000 | FNS 379 1 | FANNIE MAE |
| 313398H89 | 50,000,000 | FNS 379 1 | FANNIE MAE |
| 313398H89 | 50,000,000 | FNS 379 1 | FANNIE MAE |
| 313398H89 | 50,000,000 | FNS 379 2 | FANNIE MAE |
| 313398H89 | 50,000,000 | FNR SMBS387-5 | FANNIE MAE |
| 313398H89 | 26,850,000 | FNR SMBS387-7 | FANNIE MAE |
| 313398H97 | 50,000,000 | FNR SMBS387-9 | FANNIE MAE |
| 313398J81 | 1,000 | FNR SMBS387-13 | FANNIE MAE |
| 313398M34 | 400,000 | FNS-380 2 | FANNIE MAE |
| 313398Q71 | 43,760,000 | FNS-380 2 | FANNIE MAE |
| 313398Q71 | 50,000,000 | FNS 383 4 | FANNIE MAE |
| 313398Q71 | 50,000,000 | FNS 383 4 | FANNIE MAE |
| 313398Q71 | 50,000,000 | FNS 383 5 | FANNIE MAE |
| 313398Q71 | 50,000,000 | FNS 383 6 | FANNIE MAE |
| 313398Q71 | 6,240,000 | FNS 383 7 | FANNIE MAE |
| 313398R82 | 1,820,000 | FNS 383 8 | FANNIE MAE |
| 313398V34 | 50,000,000 | FNS 383 9 | FANNIE MAE |
| 313398V34 | 50,000,000 | FNS 383 18 | FANNIE MAE |
| 313398V34 | 45,000,000 | FNS 383 19 | FANNIE MAE |
| 313398V34 | 5,002,000 | FNS 383 20 | FANNIE MAE |
| 313398V42 | 50,000,000 | FNS 383 21 | FANNIE MAE |
| 313398V42 | 50,000,000 | FNS 383 22 | FANNIE MAE |
| 313398V42 | 45,000,000 | FNS 383 23 | FANNIE MAE |
| 313398V42 | 5,001,000 | FNS 383 24 | FANNIE MAE |
| 313397DS7 | 50,000,000 | FNS 383 28 | FANNIE MAE |
| 313397DS7 | 50,000,000 | FNS 383 28 | FANNIE MAE |
| 313397DS7 | 50,000,000 | FNS 383 28 | FANNIE MAE |
| 313398GK9 | 49,237 | FNS 383 29 | FANNIE MAE |
| 313398MBP2 | 237 | FNS 383 29 | FANNIE MAE |
| 313398MLG1 | 484,617 | FNS 383 30 | FANNIE MAE |
| 313398NUU8 | 1,499,522 | FNS 383 31 | FANNIE MAE |
| 313398X2M5 | 25,000 | FNS 383 32 | FANNIE MAE |
| 313398XFM1 | 500,000 | FNS 383 33 | FANNIE MAE |
| 313398XGQ1 | 5,125,000 | FNS 383 34 | FANNIE MAE |
| 313398XRG1 | 34,520,000 | FNS 383 35 | FANNIE MAE |
| 313398XZM9 | 110,000 | FNS 383 36 | FANNIE MAE |
| 3133M4YM9 | 4,310,000 | FNS 383 37 | FANNIE MAE |
| 3133M8PH1 | 10,000 | FNS 383 41 | FANNIE MAE |
| 3133M8XV1 | 50,000 | FNS 383 41 | FANNIE MAE |
| 3133M93V2 | 5,260,000 | FNS 383 42 | FANNIE MAE |
| 3133M9B43 | 375,000 | FNS 383 43 | FANNIE MAE |
| 3133M9FC1 | 47,725,000 | FNS 383 44 | FANNIE MAE |
| 3133M9SD5 | 500,000 | FNS 383 45 | FANNIE MAE |
| 3133MAWE5 | 1,530,000 | FNS 383 48 | FANNIE MAE |
| 3133MBN80 | 200,000 | FNS 383 47 | FANNIE MAE |
| 3133MCLA1 | 20,000,000 | FNS 383 48 | FANNIE MAE |
| 3133MDYF4 | 100,000 | FNS 383 49 | FANNIE MAE |
| 3133MEAB7 | 1,600,000 | FNS 383 50 | FANNIE MAE |
| 3133MJQF0 | 7,445,000 | FNS 383 51 | FANNIE MAE |
| 3133MNVV0 | 22,500,000 | FNS 383 52 | FANNIE MAE |
| 3133MTRK6 | 1,000,000 | FNS 383 57 | FANNIE MAE |
| 3133MTZL5 | 55,000 | FNS 383 58 | FANNIE MAE |
| 3133MUP74 | 50,000,000 | FNS 383 59 | FANNIE MAE |
| 3133MUP74 | 7,930,000 | FNS 383 60 | FANNIE MAE |
| 3133T2EL0 | 108 | FNS 383 61 | FANNIE MAE |

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| Cusip | Par Value | Description |
|-----------|------------|---|
| 3133T2UX6 | 1,620,789 | FNS 383 62 FANNIE MAE |
| 3133T2UX6 | 1,080,526 | FNS 383 63 FANNIE MAE |
| 3133T56D0 | 189,734 | FNS 383 64 FANNIE MAE |
| 3133T5M91 | 63,598 | FNS 383 85 FANNIE MAE |
| 3133T5XA6 | 137,053 | FNS 383 66 FANNIE MAE |
| 3133T5ZB2 | 59,411 | FNS 383 67 FANNIE MAE |
| 3133T8NC1 | 2,929 | FNS 383 70 FANNIE MAE |
| 3133T8RN3 | 99,859 | FNS 383 71 FANNIE MAE |
| 3133T7KN8 | 4,934 | FNS 383 72 FANNIE MAE |
| 3133T8B63 | 1,174,105 | FNS 383 73 FANNIE MAE |
| 3133TAAS1 | 196,302 | FNS 383 74 FANNIE MAE |
| 3133TAAU6 | 556,182 | FNS 383 75 FANNIE MAE |
| 3133TAFV9 | 1,734 | FNS 383 76 FANNIE MAE |
| 3133TCQV3 | 38,124 | FNS 383 77 FANNIE MAE |
| 3133TCXQ6 | 42,356 | FNS 383 78 FANNIE MAE |
| 3133TDBG0 | 40,856 | FNS 383 79 FANNIE MAE |
| 3133TDBX3 | 10,720 | FNS 383 60 FANNIE MAE |
| 3133TDBY1 | 134,946 | FNS 383 81 FANNIE MAE |
| 3133TDS80 | 684,305 | FNS 383 82 FANNIE MAE |
| 3133TDSK3 | 1,020,279 | FNS 383 83 FANNIE MAE |
| 3133TGR50 | 2,093,886 | FNS 383 84 FANNIE MAE |
| 3133TGR50 | 2,093,886 | FNS 383 87 FANNIE MAE |
| 3133TGR50 | 19,138 | FNS 383 88 FANNIE MAE |
| 3133THUL9 | 491,942 | FNS 383 92 FANNIE MAE |
| 3133TJ2C8 | 111,835 | FNS 383 94 FANNIE MAE |
| 3133TJLR2 | 15,049 | FNS 383 95 FANNIE MAE |
| 3133TJLY7 | 104,214 | FNS 383 96 FANNIE MAE |
| 3133TKAQ3 | 869,196 | FNS 383 97 FANNIE MAE |
| 3133TKYW4 | 666,238 | FNS 383 98 FANNIE MAE |
| 3133TMAA4 | 994,700 | FNS 386 4 FANNIE MAE |
| 3133TT3L3 | 1,995,769 | FNS 386 6 FANNIE MAE |
| 3133X06Q7 | 48,615,000 | FNS 386 7 FANNIE MAE |
| 3133X0AZ2 | 50,000 | FNS 386 9 FANNIE MAE |
| 3133X0KH1 | 35,000 | FNS 386 14 FANNIE MAE |
| 3133X1BV8 | 540,000 | FNS 386 14 FANNIE MAE |
| 3133X26Y6 | 500,000 | FNS 386 16 FANNIE MAE |
| 3133X2BX2 | 12,480,000 | FNS 386 17 FANNIE MAE |
| 3133X2PK5 | 4,965,000 | FNS 386 19 FANNIE MAE |
| 3133X6PG5 | 500,000 | FNS 386 21 FANNIE MAE |
| 3133X6ZL3 | 39,620,000 | FNS 386 22 FANNIE MAE |
| 3133X72S2 | 20,105,000 | FNS 386 23 FANNIE MAE |
| 3133X8AS1 | 135,000 | FNS 386 26 FANNIE MAE |
| 3133X8EL2 | 1,690,000 | FNS 391 PO1 FANNIE MAE |
| 3133X8L34 | 2,500,000 | FNS 391 IO2 FANNIE MAE |
| 3133X9DC1 | 8,560,000 | FREDDIE MAC |
| 3133X9PS3 | 1,000,000 | FREDDIE MAC |
| 3133XASA6 | 375,000 | FREDDIE MAC |
| 3133XBB20 | 50,000,000 | FREDDIE MAC |
| 3133XBB20 | 48,925,000 | FREDDIE MAC |
| 3133XBT39 | 10,000 | FREDDIE MAC |
| 3133XBTH6 | 800,000 | FREDDIE MAC |
| 3133XBVL3 | 50,000 | FREDDIE MAC |
| 3133XCF85 | 55,000 | FREDDIE MAC |
| 3133XCUS0 | 1,135,000 | FREDDIE MAC |
| 3133XD2Y6 | 16,050,000 | FREDDIE MAC |
| 3133XD4N8 | 11,530,000 | FREDDIE MAC |
| 3133XDUF6 | 150,000 | FREDDIE MAC |
| 3133XEKZ1 | 500,000 | FREDDIE MAC |
| 3133XEMT3 | 2,280,000 | FREDDIE MAC |
| 3133XES83 | 55,000 | FREDDIE MAC |
| 3133XEUG2 | 85,000 | FREDDIE MAC |
| 3133XEWA3 | 39,000,000 | FREDDIE MAC |
| 3133XEXR5 | 2,000,000 | FREDDIE MAC |
| 3133XFAY2 | 31,950,000 | FREDDIE MAC |
| 3133XFD60 | 31,500,000 | FREDDIE MAC |
| 3133XFEX0 | 500,000 | FNR 2001-68 PH FEDERAL NATL MTGE ASSN |
| 3133XFGT7 | 2,850,000 | FNR 02-16 ZD FANNIE MAE |
| 3133XFJ49 | 20,000,000 | FNR 2002-68 IA FANNIE MAE |
| 3133XFKF2 | 10,595,000 | FNR 03-14 XI FEDERAL NATL MTGE ASSN |
| 3133XFNL6 | 5,000,000 | FNR 03-14 XI FEDERAL NATL MTGE ASSN |
| 3133XFPR1 | 41,745,000 | FHR 2514 PD FEDERAL HOME LOAN MTGE CORP |
| 3133XGAY0 | 585,000 | FNW 2003-W5 A FANNIE MAE |
| 3133XGJA3 | 3,170,000 | FNR 2003-27 SG FANNIE MAE |
| 3133XGLE2 | 50,000 | FNR 2003-27 SG FANNIE MAE |
| 3133XHEH1 | 500,000 | FNW 2003-W11 1A1 FANNIE MAE WHOLE LOAN |
| 3133XHK68 | 15,970,000 | FNR 2003-54 SV FANNIE MAE |
| 3133XHRJ3 | 22,460,000 | FNR 2003-76 FB FANNIE MAE |
| 3133XHVS8 | 3,000,000 | FNR 2003-69 FANNIE MAE |
| 3133XHW57 | 18,445,000 | FNR 2003-87 PO FANNIE MAE |
| 3133XJVL9 | 675,000 | FNR 2003-87 PO FANNIE MAE |

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| Cusip | Par Value | Description |
|-----------|------------|-----------------------------|
| 3133JW20 | 850,000 | FNR 2003-87 PO FANNIE MAE |
| 3133JW38 | 13,325,000 | FNR 2003-87 PO FANNIE MAE |
| 3133KJQ9 | 8,000,000 | FNR 2003-88 TG FANNIE MAE |
| 3133KXD2 | 8,940,000 | FHR 2522 TC FREDDIE MAC |
| 3133XL4N0 | 41,735,000 | FHR 2533 Z FREDDIE MAC |
| 3133LFB1 | 2,890,000 | FHR 2583 LG FREDDIE MAC |
| 3133LPT4 | 50,000,000 | FHR 2583 MC FREDDIE MAC |
| 3133LWM1 | 21,305,000 | FHR 2604 UT FREDDIE MAC |
| 3133MCL3 | 5,000,000 | FHR 2595 DL FREDDIE MAC |
| 3133MXY2 | 20,750,000 | FHR 2610 AD FREDDIE MAC |
| 3133MMG3 | 50,000,000 | FHR 2629 AO FREDDIE MAC |
| 3133MMG3 | 50,000,000 | FHR 2631 SA FREDDIE MAC |
| 3133MSQ5 | 875,000 | FHR 2631 SA FREDDIE MAC |
| 3133MTE1 | 15,650,000 | FHR 2627 BA FREDDIE MAC |
| 3133MXQ9 | 100,000 | FNR 2003-110 IO FANNIE MAE |
| 3133N5N5 | 21,000,000 | FNR 2003-81 MC FANNIE MAE |
| 3133XNT74 | 50,000,000 | FNR 2003-81 EA FANNIE MAE |
| 3133XNT74 | 7,590,000 | FHR 2642 DA FREDDIE MAC |
| 3133XP2W3 | 19,580,000 | FHR 2650 MS FREDDIE MAC |
| 3133XP4R2 | 10,000,000 | FNR 2004-25 LC FANNIE MAE |
| 3133XPAZ7 | 385,000 | FNW 2004-W7 A2 FANNIE MAE |
| 3133XPT9 | 3,470,000 | FNR 2004-53 EA FANNIE MAE |
| 3133XPY5 | 700,000 | FNR 2005-7 LO FANNIE MAE |
| 3133XPV5 | 165,000 | FNR 2004-89 SM FANNIE MAE |
| 3133XPNJ9 | 20,000 | FNR 2004-88 HJ FANNIE MAE |
| 3133XPRX4 | 3,530,000 | FNR 2005-22 DG FANNIE MAE |
| 3133XPT48 | 85,000 | FNR 2005-38 GD FANNIE MAE |
| 3133XPUH5 | 50,000,000 | FNR 2005-45 YF FANNIE MAE |
| 3133XPUH5 | 50,000,000 | FNR 2005-45 YT FANNIE MAE |
| 3133XPUH5 | 50,000,000 | FNR 2005-57 NZ FANNIE MAE |
| 3133XPWS9 | 18,000,000 | FNR 2005-57 ZE FANNIE MAE |
| 3133XPZV9 | 8,600,000 | FNR 2005-57 MP FANNIE MAE |
| 3133XQ3L4 | 1,450,000 | FNR 2005-74 DI FANNIE MAE |
| 3133XQ5W8 | 1,200,000 | FNR 2005-74 NK FANNIE MAE |
| 3133XQJ05 | 100,000 | FNR 2005-83 QK FANNIE MAE |
| 3133XQN99 | 47,605,000 | FNR 2005-84 YF FANNIE MAE |
| 3133XQP89 | 2,900,000 | FHR 2638 TC FREDDIE MAC |
| 3133XQTW2 | 2,000,000 | FHR 2657 WT FREDDIE MAC |
| 3133XQU26 | 50,000,000 | FHR 2672 XB FREDDIE MAC |
| 3133XQU26 | 5,325,000 | FHR 2693 PE FREDDIE MAC |
| 3133XR8E5 | 50,000,000 | FHR 2692 EM FREDDIE MAC |
| 3133XR8E5 | 19,045,000 | FHR 2707 MC FREDDIE MAC |
| 3133XR7L8 | 50,000,000 | FHR 2705 LD FREDDIE MAC |
| 3133XR7L8 | 50,000,000 | FHR 2722 GE FREDDIE MAC |
| 3133XR7L8 | 50,000,000 | FHR 2723 GK FREDDIE MAC |
| 3133XR7L8 | 35,810,000 | FHR 2717 LE FREDDIE MAC |
| 3133XRA34 | 30,000 | FHR 2724 LG FREDDIE MAC |
| 3133XRA42 | 50,000,000 | FHR 2733 GD FREDDIE MAC |
| 3133XRA42 | 50,000,000 | FHR 2728 PG FREDDIE MAC |
| 3133XRA42 | 50,000,000 | FHR 2750 TC FREDDIE MAC |
| 3133XRA42 | 50,000,000 | FHR 2752 FM FREDDIE MAC |
| 3133XRA42 | 37,240,000 | FHR 2760 CG FREDDIE MAC |
| 3133XRCW8 | 85,000 | FHR 2768 FE FREDDIE MAC |
| 3133XRE71 | 130,000 | FHR 2783 KS FREDDIE MAC |
| 3133XRG06 | 50,000,000 | FHR 2783 KS FREDDIE MAC |
| 3133XRG06 | 20,555,000 | FNR 2005-104 UE FANNIE MAE |
| 3133XRN55 | 11,320,000 | FNR 2005-95 OT FANNIE MAE |
| 3133XRQP8 | 48,981,770 | FNR 2005-95 CK FANNIE MAE |
| 3133XRQP8 | 43,820,784 | FNR 2005-106 JT FANNIE MAE |
| 3133XRRU6 | 1,000,000 | FNR 2005-104 NI FANNIE MAE |
| 3133XRT83 | 31,500,000 | FNR 2005-104 NI FANNIE MAE |
| 313401GC9 | 5 | FNR 2005-122 SC FANNIE MAE |
| 313401LE9 | 5 | FNR 2005-113 FJ FANNIE MAE |
| 313401XW6 | 3,693 | FNMA 2005-113 FL FANNIE MAE |
| 31340AFJ5 | 72 | FNR 2008-8 LR FANNIE MAE |
| 31340LLP0 | 12 | FHR 2777 KO FREDDIE MAC |
| 31340MFD2 | 411 | FHR 2781 WC FREDDIE MAC |
| 31340YDS5 | 9 | FHR 2790 AU FREDDIE MAC |
| 31340YQ93 | 91,112 | FHR 2802 SM FREDDIE MAC |
| 31344DDU2 | 945 | FNR 2008-9 CO FANNIE MAE |
| 31344MBS9 | 1 | FHR 2820 OU FREDDIE MAC |
| 31344RQ60 | 50 | FHR 2841 BY FREDDIE MAC |
| 31348STH7 | 582,697 | FHR 2836 L FREDDIE MAC |
| 31349UCV8 | 4,470,510 | FHR 2854 LE FREDDIE MAC |
| 31349UHL5 | 1,470,172 | FHR 2856 LB FREDDIE MAC |
| 31349UTS7 | 28,018,275 | FHR 2872 SJ FREDDIE MAC |
| 3134A1GH7 | 250,000 | FHR 2866 SR FREDDIE MAC |
| 3134A3ZJ4 | 251,000 | FHR 2868 WC FREDDIE MAC |
| 3134A35H5 | 1,318,000 | FHR 2875 CE FREDDIE MAC |
| 3134A3D29 | 272,000 | FHR 2869 BD FREDDIE MAC |

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|------------|------------|-----------------|
| 3134A3EM4 | 1,533,000 | FHR 2882 LS |
| 3134A3M78 | 1,370,000 | FHR 2899 TC |
| 3134A3U46 | 180,000 | FHR 2908 CY |
| 3134A3ZJ8 | 50,000,000 | FHR 2920 WE |
| 3134A3ZJ8 | 50,000,000 | FHR 2940 PO |
| 3134A3ZJ8 | 50,000,000 | FHR 2932 AP |
| 3134A3ZJ8 | 50,000,000 | FHR 2927 BI |
| 3134A4DY7 | 5,000 | FHR 2938 SL |
| 3134A4FM1 | 873,000 | FNR 2006-80 DF |
| 3134A4QD9 | 205,000 | FNR 2006-80 CO |
| 3134A4SA3 | 702,000 | FNR 2006-80 DO |
| 3134A4UQ5 | 51,000 | FNR 2006-80 EO |
| 3134A4US1 | 505,000 | FHR 2951 VB |
| 3134A4UU8 | 183,000 | FHR 2950 JO |
| 3134A4UX0 | 873,000 | FHR 2950 ND |
| 3134A4VB7 | 604,000 | FHR 2950 SW |
| 3134A4VG8 | 50,000,000 | FHR 2968 GE |
| 3134A4VG8 | 9,581,000 | FHR 2984 BH |
| 3134A4ZT4 | 2,083,000 | FHR 2973 GD |
| 3134A4ZZ0 | 4,028,000 | FHR 2991 LH |
| 31351B5L5 | 175,984 | FHR 3001 HP |
| 31351B7M1 | 2,821,445 | FHR 3002 YE |
| 31351B7M1 | 282,144 | FHR 3008 LI |
| 31351BDR3 | 19,379 | FHR 3012 GK |
| 31351BJF3 | 151,314 | FHR 3012 PV |
| 31351BMJ1 | 952,154 | FHR 3018 MT |
| 31351BMJ1 | 952,154 | FHR 3028 CK |
| 31351BMJ1 | 223,851 | FHR 3028 MD |
| 31351BR56 | 21,563 | FHR 3034 EH |
| 31351BTN5 | 787,749 | FHR 3037 CJ |
| 31351BTN5 | 787,749 | FHR 3036 ND |
| 31351BTN5 | 787,749 | FHR 3045 HN |
| 31351BTN5 | 787,749 | FHR 3049 NA |
| 31351BTN5 | 787,749 | FHR 3079 MC |
| 31351BTN5 | 787,749 | FHR 3083 YB |
| 31351BTN5 | 787,749 | FHR 3089 KF |
| 31351BTN5 | 787,749 | FHR 3114 MR |
| 31351BTN5 | 148,126 | FHR 3114 OG |
| 31351BWQ4 | 134,551 | FHR 3126 BS |
| 313588UV9 | 505,000 | FHR 3121 EM |
| 313588YX1 | 370,000 | FHR 3123 LI |
| 313588H24 | 31,000 | FHR 3129 TF |
| 313588H81 | 18,000 | FNR 2006-78 MB |
| 313588H99 | 13,000 | FNR 2006-74 EP |
| 313588J97 | 1,880,000 | FNR 2006-114 HD |
| 313588K79 | 50,000,000 | FNR 2006-104 YI |
| 313588K79 | 50,000,000 | FNR 2006-104 NT |
| 313588K79 | 50,000,000 | FNR 2006-115 IB |
| 313588K79 | 50,000,000 | FNR 2006-115 EF |
| 313588K79 | 50,000,000 | FNR 2006-110 UH |
| 313588K79 | 50,000,000 | FHR 3160 PO |
| 313588K79 | 50,000,000 | FNR 2007-24 PO |
| 313588K79 | 50,000,000 | FNR06-123 DT |
| 313588L86 | 2,200,000 | FNR 2006-123 FD |
| 313588M77 | 20,000,000 | FNR 2006-123 SD |
| 313588Q99 | 2,000 | FNR 2007-1 FD |
| 313588R31 | 50,000,000 | FNR 2007-1 NF |
| 313588R31 | 50,000,000 | FNR 2007-1 NJ |
| 313588T82 | 50,000,000 | FNR 2007-22 OB |
| 313588T82 | 50,000,000 | FNR 2007-15 AF |
| 313588V44 | 50,000,000 | FHR 3153 JR |
| 313588V44 | 50,000,000 | FHR 3153 UM |
| 313588V44 | 50,000,000 | FHR 3155 AO |
| 313588BF9 | 437,000 | FHR 3170 ED |
| 313588CF8 | 10,000 | FHR 3175 PO |
| 313588CN1 | 12,000 | FHR 3171 AT |
| 313588GE7 | 50,000,000 | FHR 3194 SA |
| 313588GE7 | 50,000,000 | FHR 3194 SA |
| 313588GE7 | 50,000,000 | FNR 2007-58 SB |
| 313588C7C4 | 14,900,000 | FNR 2007-58 OG |
| 313588C7D2 | 3,950,000 | FNR 2007-50 LS |
| 313588C7Z3 | 8,500,000 | FNR 2007-50 LS |
| 313588DCS1 | 8,379,000 | FNR 2007-50 SE |
| 313588DDR2 | 9,000,000 | FNR 2007-W2 IO |
| 313588ERH7 | 550,902 | FNR 2007-30 GO |
| 313588FGJ2 | 126,395 | FNR 2007-30 QF |
| 313588J5C1 | 11,433 | FNR 2007-30 QI |
| 313588J5E7 | 11,433 | FNR 2007-30 WO |
| 313588KLR7 | 477,089 | FNR 2007-30 FM |
| 313588KVA3 | 48,183 | FNR 2007-35 PO |

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|-----------|------------|-----------------------------|
| 31358LWS1 | 34,894 | FNR 2007-28 BA FANNIE MAE |
| 31358MC28 | 11,884 | FNW 2007-W3 IO FANNIE MAE |
| 31358MHN7 | 90,133 | FNR 2007-39 GO FANNIE MAE |
| 31358Q3Q6 | 95,914 | FNW 2007-W4 PO FANNIE MAE |
| 31359AQZ5 | 1,034 | FNW 2007-W4 IO FANNIE MAE |
| 31359BGW1 | 3,228 | FNR 2007-75 IC FANNIE MAE |
| 31359HZ23 | 150,513 | FNR 2007-75 AH FANNIE MAE |
| 31359KEE3 | 48,947 | FNR 2007-75 EO FANNIE MAE |
| 31359KJK4 | 409,093 | FNR 2007-75 JF FANNIE MAE |
| 31359KTL1 | 99,716 | FNR 2007-75 JO FANNIE MAE |
| 31359KVZ7 | 550,864 | FNR 2007-75 VO FANNIE MAE |
| 31359LPD1 | 118,785 | FNR 2007-58 PO FANNIE MAE |
| 31359LTW5 | 127,800 | FNR 2007-54 BO FANNIE MAE |
| 31359LV38 | 1,256,124 | FNR07-54 HO FANNIE MAE |
| 31359LWB7 | 15,305 | FNR07-54 PO FANNIE MAE |
| 31359MD4 | 364,000 | FNR 2007-54 IK FANNIE MAE |
| 31359MD2 | 175,000 | FNR07-54 NO FANNIE MAE |
| 31359MA45 | 978,000 | FNW 2007-W6 PO FANNIE MAE |
| 31359MC76 | 50,000 | FNW07-W6 IO FANNIE MAE |
| 31359MC92 | 23,728,000 | FNW 2007-W6 1A2 FANNIE MAE |
| 31359MEA7 | 737,000 | FNW 2007-W6 1A2 FANNIE MAE |
| 31359MEB5 | 50,000,000 | FNW 2007-W6 1A2 FANNIE MAE |
| 31359MEB5 | 23,949,000 | FNW 2007-W6 2A2 FANNIE MAE |
| 31359MEK5 | 2,580,000 | FNW 2007-W6 3A2 FANNIE MAE |
| 31359MEL3 | 50,000,000 | FNW 2007-W6 OP FANNIE MAE |
| 31359MEL3 | 20,001,000 | FNR 2007-67 PO FANNIE MAE |
| 31359MEU3 | 28,373,000 | FNW 2007-W7 IO FANNIE MAE |
| 31359MEY5 | 872,000 | FNW 2007-W7 PO FANNIE MAE |
| 31359MF40 | 570,000 | FNR 2007-109 GO FANNIE MAE |
| 31359MFG3 | 1,442,000 | FNR 2007-109 MI FANNIE MAE |
| 31359MFJ7 | 686,000 | FNR 2007-109 PO FANNIE MAE |
| 31359MFP3 | 49,956,000 | FNR 2007-109 OA FANNIE MAE |
| 31359MGK3 | 846,000 | FNR 2007-109 OA FANNIE MAE |
| 31359MH89 | 21,385,000 | FNR 2007-109 WO FANNIE MAE |
| 31359MJH7 | 50,000,000 | FNR 2007-109 WO FANNIE MAE |
| 31359MJH7 | 24,909,000 | FNR 2007-109 LO FANNIE MAE |
| 31359ML84 | 3,181,000 | FNR 2007-116 HI FANNIE MAE |
| 31359MMQ3 | 50,000,000 | FNR 2007-116 HI FANNIE MAE |
| 31359MMQ3 | 13,213,000 | FNR 2007-116 HI FANNIE MAE |
| 31359MRG0 | 56,000 | FNR 2007-116 IE FANNIE MAE |
| 31359MS61 | 124,000 | FNR07-116 DO FANNIE MAE |
| 31359MSD6 | 5,760,000 | FNR 2007-116 AO FANNIE MAE |
| 31359MSL8 | 4,849,000 | FNR 2007-116 OB FANNIE MAE |
| 31359MTM5 | 485,000 | FNR 2007-81 OC FANNIE MAE |
| 31359MU68 | 200,000 | FNR 2007-81 GE FANNIE MAE |
| 31359MUT8 | 5,705,000 | FNR 2007-96 AF FANNIE MAE |
| 31359MVE0 | 400,000 | FNR 2007-103 HI FANNIE MAE |
| 31359MW41 | 50,000,000 | FNR 2007-103 HI FANNIE MAE |
| 31359MW41 | 50,000,000 | FNR 2007-103 HI FANNIE MAE |
| 31359MW41 | 50,000,000 | FNR 2007-103 HI FANNIE MAE |
| 31359MW41 | 50,000,000 | FNR 2007-103 HI FANNIE MAE |
| 31359MW41 | 50,000,000 | FNR 2007-103 HI FANNIE MAE |
| 31359MW41 | 23,302,000 | FNR 2007-103 HI FANNIE MAE |
| 31359MWF6 | 13,248,000 | FNR 2007-103 HI FANNIE MAE |
| 31359MWP4 | 500,000 | FNR 2007-103 HI FANNIE MAE |
| 31359MXH1 | 524,000 | FNR 2007-103 HI FANNIE MAE |
| 31359MXL2 | 50,000,000 | FNR 2007-103 AO FANNIE MAE |
| 31359MXL2 | 50,000,000 | FNR 2007-103 AF FANNIE MAE |
| 31359MXL2 | 50,000,000 | FNR 2007-103 AF FANNIE MAE |
| 31359MYN7 | 50,000,000 | FNR 2007-88 ZA FANNIE MAE |
| 31359MYN7 | 45,000,000 | FNR 2007-88 CO FANNIE MAE |
| 31359MYN7 | 5,003,000 | FNR 2007-88 IM FANNIE MAE |
| 31359MZ30 | 7,187,000 | FNW 2007-W8 IO-1 FANNIE MAE |
| 31359MZH9 | 50,000 | FNW 2007-W8 IO-2 FANNIE MAE |
| 31359Q5E0 | 792,558 | FNW 2007-W8 PO-2 FANNIE MAE |
| 31359QFK5 | 100,776 | FNR 2007-96 AO FANNIE MAE |
| 31359T3X4 | 2,398,950 | FNR 2007-109 AO FANNIE MAE |
| 31359T3X4 | 479,790 | FNR 2007-109 BO FANNIE MAE |
| 31359T4S4 | 1,829,077 | FNR 2007-109 DO FANNIE MAE |
| 31359T4Y1 | 105,884 | FNR 2008-34 AI FANNIE MAE |
| 31359TFB9 | 119,879 | FNR 2008-1 LI FANNIE MAE |
| 31359TFC7 | 188,870 | FNR 2008-1 AO FANNIE MAE |
| 31359TPM4 | 76,098 | FNR 2008-1 BO FANNIE MAE |
| 31359TPN2 | 110,529 | FNR 2008-1 CO FANNIE MAE |
| 31359TPQ5 | 2,913,864 | FNR 2008-1 DO FANNIE MAE |
| 31359VLE1 | 153,506 | FNR08-1 NO FANNIE MAE |
| 31359VLK7 | 7,975 | FNR08-1 MO FANNIE MAE |
| 31359VRP0 | 252,499 | FNR 2008-10 IA FANNIE MAE |
| 31359VRS4 | 631,610 | FNR 2008-10 IA FANNIE MAE |
| 313602KC7 | 120,931 | FNR 2008-10 IA FANNIE MAE |

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| 3136144V6 | 532 | FNR 2008-10 IA FANNIE MAE |
| 313615PZ3 | 176,322 | FNR 2008-10 AI FANNIE MAE |
| 313619RU4 | 2,037 | FNR 2008-10 HO FANNIE MAE |
| 313628AP4 | 266 | FNR 2008-10 LO FANNIE MAE |
| 313627DK6 | 1,512 | FNR08-10 PO FANNIE MAE |
| 31363WEF8 | 78,829 | FNR 2008-10 ES FANNIE MAE |
| 31364A6J6 | 2,075,000 | FNR 2008-11 SC FANNIE MAE |
| 31364CHD3 | 2,095,000 | FHR 3202 HK FREDDIE MAC |
| 31364DPJ9 | 194,000 | FHR 3200 AD FREDDIE MAC |
| 31364DPL4 | 2,000 | FHR 3211 WO FREDDIE MAC |
| 31364EBA1 | 1,096,000 | FHR 3221 SW FREDDIE MAC |
| 31364F8C0 | 2,162,000 | FHR 3221 SW FREDDIE MAC |
| 31364F8P1 | 3,000,000 | FHR 3221 SW FREDDIE MAC |
| 31364FCB5 | 50,000,000 | FHR 3230 UO FREDDIE MAC |
| 31364FCB5 | 42,981,000 | FHR 3229 IB FREDDIE MAC |
| 31364FGK1 | 319,000 | FHR 3238 AO FREDDIE MAC |
| 31364FWH4 | 517,000 | FHR 3238 LK FREDDIE MAC |
| 31364FKW0 | 50,000,000 | FHR 3238 OA FREDDIE MAC |
| 31364FQN4 | 974,000 | FHR 3258 WE FREDDIE MAC |
| 31364FSY8 | 851,000 | FHR 3254 QE FREDDIE MAC |
| 31364FYC9 | 12,955,000 | FHR 3262 KO FREDDIE MAC |
| 31364GBF5 | 6,309,000 | FHR 3268 HA FREDDIE MAC |
| 31364GBZ1 | 149,000 | FHR 3280 OP FREDDIE MAC |
| 31364HAV9 | 4 | FHR 3284 BC FREDDIE MAC |
| 31364HB71 | 99,309 | FHR 3284 JO FREDDIE MAC |
| 31364HB89 | 466,240 | FHR-3284 NO FREDDIE MAC |
| 31364HB89 | 98,395 | FHR-3284 TS FREDDIE MAC |
| 31364HBG1 | 52,151 | FHR 3290 OB FREDDIE MAC |
| 31364HDJ3 | 8 | FHR 3287 AS FREDDIE MAC |
| 31364HEF0 | 51,338 | FHR 3302 UI FREDDIE MAC |
| 31364HEK9 | 45,037 | FHR 3303 LO FREDDIE MAC |
| 31364HEP8 | 11,462 | FHR-3297 BO FREDDIE MAC |
| 31364HF28 | 1,186,038 | FHR-3297 CO FREDDIE MAC |
| 31364HF28 | 1,186,038 | FHR 3297 DI FREDDIE MAC |
| 31364HF28 | 1,186,038 | FHR-3297 EO FREDDIE MAC |
| 31364HF28 | 1,186,038 | FHR 3305 MG FREDDIE MAC |
| 31364HF28 | 1,186,038 | FHR 3311 HI FREDDIE MAC |
| 31364HF28 | 216,902 | FHR 3311 IN FREDDIE MAC |
| 31364HF69 | 824,513 | FHR-3311 JO FREDDIE MAC |
| 31364HF69 | 824,513 | FHR-3311 TO FREDDIE MAC |
| 31364HF69 | 824,513 | FHR 3311 VF FREDDIE MAC |
| 31364HF69 | 824,513 | FHR 3336 LO FREDDIE MAC |
| 31364HF69 | 824,513 | FHR 3330 GB FREDDIE MAC |
| 31364HF69 | 824,513 | FHR 3330 GZ FREDDIE MAC |
| 31364HF69 | 824,513 | FHR 3349 DP FREDDIE MAC |
| 31364HF69 | 824,513 | FHR 3339 AI FREDDIE MAC |
| 31364HF69 | 395,786 | FHR 3339 IF FREDDIE MAC |
| 31364HFH5 | 65,552 | FHR 3339 IN FREDDIE MAC |
| 31364HG68 | 630,976 | FHR-3339F NO FREDDIE MAC |
| 31364HG76 | 1,325,170 | FHR 3339 PN FREDDIE MAC |
| 31364HG76 | 1,166,150 | FHR 3355 AO FREDDIE MAC |
| 31364HJ32 | 5,530 | FHR 3355 BO FREDDIE MAC |
| 31364HK30 | 274,653 | FHR 3355 EO FREDDIE MAC |
| 31364HK48 | 158,778 | FHR 3355 IS FREDDIE MAC |
| 31364HKY2 | 936 | FHR-3368 AO FREDDIE MAC |
| 31364HL54 | 325,055 | FHR 3373 TO FREDDIE MAC |
| 31364HL70 | 682,928 | FHR 3379 AC FREDDIE MAC |
| 31364HL88 | 975,612 | FHR-3379 AO FREDDIE MAC |
| 31364HL88 | 312,198 | FNR08-53 DZ FANNIE MAE |
| 31364HM38 | 549,211 | FNR08-53 DO FANNIE MAE |
| 31364HM38 | 549,211 | FNR08-53 DQ FANNIE MAE |
| 31364HM38 | 148,643 | FNR08-53 EI FANNIE MAE |
| 31364HM79 | 619,184 | FNR08-53 KI FANNIE MAE |
| 31364HM79 | 619,184 | FNR08-53 KI FANNIE MAE |
| 31364HM79 | 619,184 | FNR08-53 CI FANNIE MAE |
| 31364HM79 | 619,184 | FNR08-53 CI FANNIE MAE |
| 31364HM79 | 619,184 | FNR08-53 LF FANNIE MAE |
| 31364HM79 | 105,258 | FNR08-53 LF FANNIE MAE |
| 31364HNN4 | 4,299 | FNR08-53 LF FANNIE MAE |
| 31364HNN3 | 12,750 | FNR08-53 LF FANNIE MAE |
| 31364HP50 | 549,180 | FNR08-53 LF FANNIE MAE |
| 31364HP50 | 487,021 | FNR08-53 LO FANNIE MAE |
| 31364HP68 | 549,180 | FNR08-53 GI FANNIE MAE |
| 31364HP68 | 549,180 | FNR08-53 GI FANNIE MAE |
| 31364HP68 | 549,180 | FNR08-53 GI FANNIE MAE |
| 31364HP68 | 549,180 | FNR08-53 GI FANNIE MAE |
| 31364HP68 | 549,180 | FNR08-53 GI FANNIE MAE |
| 31364HP68 | 549,180 | FNR08-53 QF FANNIE MAE |
| 31364HP68 | 549,180 | FNR08-53 QF FANNIE MAE |
| 31364HP68 | 549,180 | FNR 2008-36 YB FANNIE MAE |

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|--------------|------------------|---------------------------|
| 31364HP68 | 398,924 | FNR 2008-36 IY FANNIE MAE |
| 31364HPK7 | 173,525 | FNR 2008-36 ZB FANNIE MAE |
| 31364HPK7 | 155,259 | FNR 2008-36 IA FANNIE MAE |
| 31364HQ83 | 481,132 | FNR 2008-36 IU FANNIE MAE |
| 31364HQC4 | 158,762 | FNR 2008-36 IW FANNIE MAE |
| 31364HR82 | 4,122,674 | FNR 2008-36 SI FANNIE MAE |
| 31364HR82 | 4,122,674 | FNR 2008-36 IV FANNIE MAE |
| 31364HR82 | 4,122,674 | FNR 2008-36 OV FANNIE MAE |
| 31364HR82 | 141,789 | FNR 2008-36 LB FANNIE MAE |
| 31364HR90 | 289,766 | FNR 2008-36 LI FANNIE MAE |
| 31364HRE9 | 373,017 | FNR 2008-36 AO FANNIE MAE |
| 31364HRE9 | 223,810 | FNR 2008-36 YC FANNIE MAE |
| 31364HS85 | 613,944 | FNR 2008-36 DO FANNIE MAE |
| 31364HVL8 | 149,768 | FNR 2008-36 YS FANNIE MAE |
| 31364HVN4 | 558,726 | FNR08-46 HI FANNIE MAE |
| 31364HVN4 | 558,726 | FNR08-46 HI FANNIE MAE |
| 31364HVN4 | 558,726 | FNR08-46 EI FANNIE MAE |
| 31364HVN4 | 125,104 | FNR08-46 EO FANNIE MAE |
| 31364HWE3 | 227,915 | FNR08-46 MI FANNIE MAE |
| 31364HWE3 | 227,915 | FNR08-46 MI FANNIE MAE |
| 31364HWE3 | 227,915 | FNR08-46 MO FANNIE MAE |
| 31364HWE3 | 227,915 | FNR08-46 LI FANNIE MAE |
| 31364HWE3 | 209,682 | FNR08-46 JZ FANNIE MAE |
| 31364HWQ6 | 675,007 | FNR08-46 JM FANNIE MAE |
| 31364HWQ6 | 675,007 | FNR08-46 JN FANNIE MAE |
| 31364HWQ6 | 675,007 | FNR 2008-64 HO FANNIE MAE |
| 31364HWQ6 | 675,007 | FNR 2008-64 HI FANNIE MAE |
| 31364HWQ6 | 675,007 | FNR 2008-64 HI FANNIE MAE |
| 31364HWQ6 | 675,007 | FNR 2008-64 EB FANNIE MAE |
| 31364HWQ6 | 675,007 | FNR 2008-64 CI FANNIE MAE |
| 31364HWQ6 | 355,112 | FNR 2008-64 CI FANNIE MAE |
| 31364J2K8 | 524,906 | FNR 2008-64 CI FANNIE MAE |
| 31364J2L6 | 96,316 | FNR 2008-64 EI FANNIE MAE |
| 31364J4X8 | 301,248 | FNR 2008-64 EI FANNIE MAE |
| 31364JF40 | 1,133,868 | FNR 2008-64 AO FANNIE MAE |
| 31364JF40 | 1,133,868 | FNR 2008-76 EF FANNIE MAE |
| 31364JF40 | 1,133,868 | FNR 2008-76 EI FANNIE MAE |
| 31364JF40 | 1,133,868 | FNR 2008-76 DB FANNIE MAE |
| 31364JF40 | 908,229 | FNR 2008-76 GF FANNIE MAE |
| 31364JK44 | 2,444,732 | FNR 2008-76 LB FANNIE MAE |
| 31364JK89 | 2,579,147 | FNR 2008-76 JI FANNIE MAE |
| 31364JK77 | 1,668,773 | FNR 2008-76 JI FANNIE MAE |
| 31364JN74 | 693,758 | FNR 2008-76 LA FANNIE MAE |
| 31364JN74 | 50,228 | FHR 3408 AO FREDDIE MAC |
| 31364JN82 | 496,314 | FHR-3408 BO FREDDIE MAC |
| 31364TC82 | 2,037 | FHR 3416 BD FREDDIE MAC |
| 31365CVA2 | 1,204 | FHR 3416 BO FREDDIE MAC |
| 31365CYP8 | 760 | FHR 3416 GD FREDDIE MAC |
| 31365DGS8 | 286,049 | FHR 3416 IB FREDDIE MAC |
| 31365DN92 | 26,804 | FHR 3416 NI FREDDIE MAC |
| 31366LFL5 | 16,607 | FHR 3416 NO FREDDIE MAC |
| 31366TE21 | 1,203 | FHR 3416 GT FREDDIE MAC |
| 31367NZP9 | 59 | FHR 3428 CO FREDDIE MAC |
| 31368H2B8 | 281 | FHR-3424 BI FREDDIE MAC |
| 31368H5N9 | 12,697 | FHR-3424 BO FREDDIE MAC |
| 31368HBX0 | 175,027 | FHR-3424 DI FREDDIE MAC |
| 31368HJ53 | 452,722 | FHR-3424 DO FREDDIE MAC |
| 31368HKQ5 | 1,133,868 | FHR-3424 IG FREDDIE MAC |
| 31368HKQ5 | 334,900 | FHR-3424 IM FREDDIE MAC |
| 31368HLX9 | 5,454,561 | FHR-3424 IN FREDDIE MAC |
| 31368HMH3 | 14,977 | FHR-3424 IV FREDDIE MAC |
| 31368JAV1 | 371,171 | FHR-3424 OK FREDDIE MAC |
| 31368JBX6 | 4,687 | FHR-3424 OL FREDDIE MAC |
| 31369XHL4 | 674 | FHR 3424 PO FREDDIE MAC |
| 3136F3V78 | 4,100,000 | FHR-3450 AI FREDDIE MAC |
| 3136F3WP7 | 375,000 | FHR-3450 AO FREDDIE MAC |
| 3136F5LY5 | 165,000 | FHR-3450 BI FREDDIE MAC |
| 3136F6UV9 | 2,000 | FHR-3450 BO FREDDIE MAC |
| 3136F73E5 | 50,000 | FHR-3450 CI FREDDIE MAC |
| 3136F7BE6 | 500,000 | FHR-3450 CO FREDDIE MAC |
| 3136F7DG9 | 200,000 | FHR-3450 DI FREDDIE MAC |
| 3136F8F83 | 40,000 | FHR-3450 DO FREDDIE MAC |
| 3136F8FP5 | 631,000 | FHR-3450 ZY FREDDIE MAC |
| 3136F8Y58 | 200,000 | FHR 3460 PE FREDDIE MAC |
| 3136F8Y66 | 11,700,000 | FHR-3456 KI FREDDIE MAC |
| 3136F9B85 | 11,500,000 | FHR-3456 KV FREDDIE MAC |
| 3136F9FW8 | 20,000,000 | FHR-3456 NI FREDDIE MAC |
| 3136F9HJ5 | 1,000,000 | FHR-3456 JB FREDDIE MAC |
| 3136F9WQ2 | 10,610,000 | FHR 3469 B FREDDIE MAC |
| 3136FA2Z2 | 82,378 | FHR 3469 CI FREDDIE MAC |

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|-----------|------------|--|-------------------------------|------------|
| 3136FAAA8 | 1,791,623 | FHR 3469 CO | FREDDIE MAC | |
| 3136FAAA8 | 1,791,623 | FHR 3469 DI | FREDDIE MAC | |
| 3136FAAA8 | 1,791,623 | FHR 3469 DI | FREDDIE MAC | |
| 3136FAAA8 | 1,791,623 | FHR 3469 DI | FREDDIE MAC | |
| 3136FAAA8 | 93,796 | FHR 3469 DI | FREDDIE MAC | |
| 3136FABE9 | 995,603 | FHR 3469 DI | FREDDIE MAC | |
| 3136FACG3 | 3,711,393 | FHR 3469 EI | FREDDIE MAC | |
| 3136FACG3 | 2,561,967 | FHR 3469 EI | FREDDIE MAC | |
| 3136FADJ6 | 1,891,066 | FHR 3469 EI | FREDDIE MAC | |
| 3136FADJ6 | 1,891,066 | FHR 3469 EI | FREDDIE MAC | |
| 3136FADJ6 | 34,002 | FHR 3469 HO | FREDDIE MAC | |
| 3136FAEP1 | 326,303 | FHR 3469 PB | FREDDIE MAC | |
| 3136FAHA1 | 2,659,065 | FHR 3469 PC | FREDDIE MAC | |
| 3136FAHA1 | 1,369,307 | FHR 3469 PD | FREDDIE MAC | |
| 3136FAHB9 | 2,659,065 | FHR 3469 PE | FREDDIE MAC | |
| 3136FAHB9 | 808,356 | FHR 3469 YZ | FREDDIE MAC | |
| 3136FAJE1 | 784,687 | FHR 3469 ZY | FREDDIE MAC | |
| 3136FAKL3 | 3,019,240 | FHR-3479 AJ | FREDDIE MAC | |
| 3136FAKL3 | 3,019,240 | FHR-3479 AJ | FREDDIE MAC | |
| 3136FAKL3 | 3,019,240 | FHR-3479 AO | FREDDIE MAC | |
| 3136FAKL3 | 2,686,378 | FHR-3479 BI | FREDDIE MAC | |
| 3136FALR9 | 1,063,204 | FEDERAL NATIONAL MORTGAGE ASSO | | |
| 3136FANR7 | 3,323,352 | FEDERAL NATIONAL MORTGAGE ASSO | | |
| 3136FANR7 | 3,323,352 | FEDERAL NATIONAL MORTGAGE ASSO | | |
| 3136FANR7 | 567,312 | FEDERAL NATIONAL MORTGAGE ASSO | | |
| 3136FAQR4 | 6,536,253 | FEDERAL NATIONAL MORTGAGE ASSO | | |
| 3136FAQR4 | 2,923,215 | FEDERAL NATIONAL MORTGAGE ASSO | | |
| 3136FAT67 | 24,880,776 | FEDERAL NATIONAL MORTGAGE ASSO | | |
| 3136FAT67 | 4,936,155 | FEDERAL NATIONAL MORTGAGE ASSO | | |
| 3136FAW30 | 774,497 | FEDERAL NATIONAL MORTGAGE ASSO | | |
| 3136FAW48 | 15,050,000 | FEDERAL NATIONAL MORTGAGE ASSO | | |
| 3136FAWE6 | 14,860,196 | FEDERAL NATIONAL MORTGAGE ASSO | | |
| 3136FAWE6 | 1,471,159 | FEDERAL NATIONAL MORTGAGE ASSO | | |
| 3136FAYT1 | 5,377,232 | FEDERAL NATIONAL MORTGAGE ASSO | | |
| 3136FC5M4 | 42,527,644 | FEDERAL NATIONAL MORTGAGE ASSO | | |
| 3136FC5M4 | 42,527,644 | FEDERAL NATIONAL MORTGAGE ASSO | | |
| 3136FC5M4 | 42,527,644 | FEDERAL NATIONAL MORTGAGE ASSO | | |
| 3136FC5M4 | 422,439 | FEDERAL NATIONAL MORTGAGE ASSO | | |
| 3136FC5N2 | 42,527,644 | FEDERAL NATIONAL MORTGAGE ASSO | | |
| 3136FC5N2 | 42,527,644 | FEDERAL NATIONAL MORTGAGE ASSO | | |
| 3136FC5N2 | 17,288,903 | FEDERAL NATIONAL MORTGAGE ASSO | | |
| 3136FCAA4 | 1,048,938 | FINANCING CORPORATION SERIES A-2017 BONDS | | |
| 3136FCAB2 | 12,487,356 | FINANCING CORP FICO | | |
| 3136FCAB2 | 8,741,149 | FINANCING CORPORATION | | |
| 3136FCBC9 | 21,047,604 | FINANCING CORP-FED CPN FICO STRIPS SER D-INT PMT ON 8.60% 2019 BD | R/MD | 09/26/2009 |
| 3136FCBC9 | 21,047,604 | FINANCING CORP-FED CPN FICO STRIPS SER D-INT PMT ON 8.60% 2019 BD | R/MD0000 | 03/26/2010 |
| 3136FCB07 | 21,047,604 | FINANCING CORP-FED CPN FICO STRIPS SER D INT PMT ON 8.60% 2019 BD | R/MD0000 | 09/28/2013 |
| 3136FCB07 | 21,047,604 | FICO SERIES D STRIPPED OFF 8.60% 2019 | | |
| 3136FCB07 | 21,047,604 | FICO SERIES D STRIPPED OFF 8.60% 2019 | | |
| 3136FCB07 | 6,621,056 | FINANCING CORP FEDL CPN FICO STRIPS SER C-ZERO CPN INT PMT ON 9.80% 2017 | R/MD0000 | 05/30/2011 |
| 3136FCD78 | 38,259,284 | FICO STRIP | | |
| 3136FCD78 | 29,390,460 | FINANCING CORP FEDL STRIPS SER A INT PAY 9.40% 2018 | R/MD0000 | 02/08/2012 |
| 3136FCKD7 | 25,970,078 | FINANCING CORP FICO | | |
| 3136FCKD7 | 22,844,396 | FINANCING CORP CPN FICO STRIP GENERIC INT PMTZERO CPN | R/MD0000 | 10/06/2012 |
| 3136FCMB9 | 8,849,642 | FINANCING CORP FICO | | |
| 3136FCP67 | 30,655,484 | FICO STRIP | | |
| 3136FCP67 | 30,655,484 | FICO SERIES A | | |
| 3136FCP67 | 30,655,484 | FINANCING CORP FICO | | |
| 3136FCP67 | 30,655,484 | FINANCING CORP FEDL CPN FICO STRIPS SER C INT PMT ON 9.80% 2017 | R/MD0000 | 05/30/2017 |
| 3136FCP67 | 30,655,484 | FINANCING CORP FED CPN FICO STRIP SER-E INT PMT 9.85% 2018 BD | R/MD0000 | 05/02/2009 |
| 3136FCP67 | 933,157 | FINANCING CORP-FED CPN FICO STRIPS SER E-INT PMT ON 9.85% 2018 BD | R/MD0000 | 11/02/2009 |
| 3136FCP75 | 30,655,484 | FINANCING CORP-FED CPN FICO STRIPS SER E INT PMT ON 9.85% 2018 BD | R/MD0000 | 11/02/2012 |
| 3136FCP75 | 30,655,484 | FICO SERIES E | | |
| 3136FCP75 | 30,655,484 | GNS-1 IO | GINNIE MAE STRIP | |
| 3136FCP75 | 30,655,484 | GNR 2001-23 PE | GOVT NATIONAL MORTGAGE (GNMA) | |
| 3136FCP75 | 22,016,571 | GNR 2001-6 ME | GOVT NATIONAL MORTGAGE (GNMA) | |
| 3136FCQF8 | 25,244,311 | GNR 2001-34 C | GOVT NATIONAL MORTGAGE (GNMA) | |
| 3136FCT22 | 36,748,018 | GNR 2007-16 KU | GOVT NATIONAL MORTGAGE (GNMA) | |
| 3136FCT22 | 36,748,018 | GNR 2007-16 KU | GOVT NATIONAL MORTGAGE (GNMA) | |
| 3136FCT22 | 36,748,018 | GNR 2007-16 KU | GOVT NATIONAL MORTGAGE (GNMA) | |
| 3136FCT22 | 8,819,044 | GNR 2007-16 XF | GOVT NATIONAL MORTGAGE (GNMA) | |
| 3136FCT30 | 15,869,773 | GNR 2003-10 CM | GOVT NATIONAL MORTGAGE (GNMA) | |
| 3136FCUF1 | 5,393,796 | GNR 2003-10 CM | GOVT NATIONAL MORTGAGE (GNMA) | |
| 3136FCUU8 | 13,576,435 | GNR 01-57 SG CMO SER01-57 | GOVERNMENT NATIONAL MTG ASSN | |
| 3136FCXJ0 | 20,591,153 | GNR 2002-9 C | GOVERNMENT NATIONAL MTGE ASSN | |
| 3136FCXK7 | 36,769,916 | GNR 2002-76 SK | GOVERNMENT NATIONAL MTG ASSN | |
| 3136FCXK7 | 35,440,071 | GNR08-54 NI | GOVT NATIONAL MORTGAGE (GNMA) | |
| 3136FEAA0 | 36,434,264 | GNR 2008-54 PE | GOVT NATIONAL MORTGAGE (GNMA) | |
| 3136FEAA0 | 36,434,264 | GNR08-54 PI | GOVT NATIONAL MORTGAGE (GNMA) | |
| 3136FEAA0 | 36,434,264 | GNR08-54 BI | GOVT NATIONAL MORTGAGE (GNMA) | |

Schedule A

| Cusip | Par Value | Description |
|-----------|------------|-------------------------------|
| 3136FEAB8 | 36,434,264 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FEAB8 | 36,434,264 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FEAB8 | 36,434,264 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FEAB8 | 36,434,264 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FEAB8 | 13,285,899 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FEMW9 | 7,124,339 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FENW8 | 44,077,734 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FENW8 | 44,077,734 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FENW8 | 44,077,734 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FENW8 | 44,077,734 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FENW8 | 44,077,734 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FENW8 | 26,362,825 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FENX8 | 10,086,119 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FEY97 | 16,640,202 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FEZ39 | 18,519,002 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FEZ54 | 18,672,122 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FEZ96 | 12,539,544 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFAB5 | 38,612,088 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFAB5 | 5,586,753 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFMZ9 | 45,487,312 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFMZ9 | 2,121,148 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFNA3 | 30,202,423 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFNB1 | 27,132,398 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFNC9 | 26,742,647 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFND7 | 10,844,820 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFNE5 | 10,343,409 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFNP0 | 34,104,336 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFNQ8 | 31,112,472 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFNR6 | 19,254,229 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFNS4 | 18,209,223 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFNT2 | 12,332,957 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFNU9 | 11,125,886 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFNV7 | 7,790,006 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFNX3 | 5,732,361 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFNZ8 | 43,799,882 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFNZ8 | 20,942,283 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFPA1 | 43,703,086 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFPA1 | 14,523,867 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFPB9 | 42,943,300 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFPC7 | 37,885,888 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFPD5 | 29,382,894 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFPE3 | 25,135,176 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFPF0 | 10,166,322 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFPG8 | 8,402,484 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFPH6 | 6,609,778 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFPJ2 | 9,770,598 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFPN3 | 42,720,446 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFPN3 | 11,431,098 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFPP8 | 39,156,960 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFPQ8 | 35,361,961 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFPR4 | 32,317,257 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFPS2 | 24,903,232 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFPT0 | 21,641,520 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFPU7 | 19,156,137 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFPV5 | 17,181,367 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFPW3 | 8,837,408 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFPX1 | 11,733,327 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFPY9 | 9,122,708 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFPZ6 | 6,976,558 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFQE2 | 5,569,017 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFQF9 | 14,898,439 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFQG7 | 9,371,442 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFQH5 | 31,933,442 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFQJ1 | 7,487,862 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFQK8 | 8,915,967 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFQL6 | 6,965,395 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFQM4 | 12,857,577 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFQN2 | 8,884,209 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFQP7 | 9,054,398 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFQQ5 | 6,791,580 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFQT9 | 18,885,838 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFQU6 | 8,003,414 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFQV4 | 35,723,953 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFQW2 | 12,186,286 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFQX0 | 10,057,943 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFQY8 | 6,425,039 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFQZ5 | 7,358,671 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFRA9 | 3,928,791 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFRB7 | 5,521,104 | GOVT NATIONAL MORTGAGE (GNMA) |
| 3136FFRC5 | 6,413,115 | GOVT NATIONAL MORTGAGE (GNMA) |

| | | |
|------------|----------|------------|
| 02/15/2010 | R/MD0000 | 10/15/2008 |
| 04/15/2009 | R/MD0000 | 04/15/2012 |
| 10/15/2012 | R/MD0000 | 10/15/2013 |
| 07/15/2009 | R/MD0000 | 07/15/2010 |
| 01/15/2013 | R/MD0000 | 07/15/2013 |
| 01/15/2014 | R/MD0000 | 07/15/2014 |
| 07/15/2015 | R/MD0000 | 01/15/2016 |

Schedule A

| Cusip | Par Value | Description | | | |
|-----------|------------|--|----------|------------|--|
| 3136FFRD3 | 13,994,750 | RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN | R/MD0000 | 07/15/2016 | |
| 3136FFRE1 | 7,681,838 | RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN | R/MD0000 | 07/15/2028 | |
| 3136FFRF8 | 7,684,080 | RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN | R/MD0000 | 01/15/2029 | |
| 3136FFRG6 | 6,428,803 | RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS SER-A-PRIN PMT ON 2029 BD | R/MD0000 | 10/15/2019 | |
| 3136FFRH4 | 6,331,699 | RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS SER-A-PRIN PMT ON 2029 BD | R/MD0000 | 10/15/2019 | |
| 3136FFRL5 | 6,933,137 | RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS SER-A-PRIN PMT ON 2029 BD | R/MD0000 | 10/15/2019 | |
| 3136FFRM3 | 5,550,538 | RESOLUTION FDG CORP FED PRIN SER B PRIN PMT ON 2030 BDZERO CPN | R/MD0000 | 04/15/2030 | |
| 3136FFRR2 | 6,690,824 | RESOLUTION FDG CORP FED PRIN SER B PRIN PMT ON 2030 BDZERO CPN | R/MD0000 | 04/15/2030 | |
| 3136FFRT8 | 7,705,784 | RESOLUTION FDG CORP FED PRIN SER B PRIN PMT ON 2030 BDZERO CPN | R/MD0000 | 04/15/2030 | |
| 3136FFRU5 | 15,334,125 | RESOLUTION FDG CORP FED PRIN SER B PRIN PMT ON 2030 BDZERO CPN | R/MD0000 | 04/15/2030 | |
| 3136FFRV3 | 6,361,661 | RESOLUTION FDG CORP FED PRIN SER B PRIN PMT ON 2030 BDZERO CPN | R/MD0000 | 04/15/2030 | |
| 3136FFRW1 | 6,436,606 | RESOLUTION FDG CORP FED GENERIC PRIN PMT | R/MD0000 | 07/15/2020 | |
| 3136FFRX9 | 9,603,583 | RESOLUTION FDG CORP FED GENERIC PRIN PMT | R/MD0000 | 07/15/2020 | |
| 3136FFSF7 | 7,710,013 | RESOLUTION FDG CORP FED GENERIC PRIN PMT | R/MD0000 | 07/15/2020 | |
| 3136FFSH3 | 18,226,499 | RESOLUTION FDG CORP FED GENERIC PRIN PMT | R/MD0000 | 10/15/2020 | |
| 3136FFSJ9 | 37,961,418 | TENNESSEE VALLEY AUTHORITY | | | |
| 3136FFSL4 | 31,032,770 | TENNESSEE VALLEY AUTHORITY | | | |
| 3136FFSR1 | 41,267,121 | TENNESSEE VALLEY AUTHORITY | | | |
| 3136FFSR1 | 14,402,698 | TENNESSEE VALLEY AUTHORITY | | | |
| 3136FFST7 | 6,922,499 | TENNESSEE VALLEY AUTHORITY | | | |
| 3136FFSU4 | 10,075,834 | TENNESSEE VALLEY AUTHORITY | | | |
| 3136FFSW0 | 6,568,556 | TENNESSEE VALLEY AUTHORITY | | | |
| 3136FFSY6 | 6,898,947 | TENNESSEE VALLEY AUTHORITY | | | |
| 3136FFSZ3 | 6,069,115 | TENNESSEE VALLEY AUTHORITY | | | |
| 3136FFTA7 | 6,772,675 | TENNESSEE VALLEY AUTHORITY | | | |
| 3136FFTD1 | 5,253,089 | TENNESSEE VALLEY AUTHORITY | | | |
| 3136FFWR6 | 49,745,455 | TENNESSEE VALLEY AUTHORITY | | | |
| 3136FFWS4 | 49,745,455 | TENNESSEE VALLEY AUTHORITY | | | |
| 31371E3T0 | 128,561 | TENNESSEE VALLEY AUTHORITY | | | |
| 31371E3U7 | 248,298 | TENNESSEE VALLEY AUTHORITY | | | |
| 31371E3U7 | 166,491 | TENNESSEE VALLEY AUTHORITY | | | |
| 31371E4Y8 | 23,376 | TENNESSEE VALLEY AUTHORITY | | | |
| 31371E4Z5 | 329,898 | TENNESSEE VALLEY AUTHORITY | | | |
| 31371EYK5 | 120,561 | TENNESSEE VALLEY AUTHORITY | | | |
| 31371F3U4 | 615 | TENNESSEE VALLEY AUTHORITY | | | |
| 31371F5B4 | 1,571 | TENNESSEE VALLEY AUTHORITY | | | |
| 31371F5C2 | 125,485 | TENNESSEE VALLEY AUTHORITY | | | |
| 31371F5Z1 | 35,931 | TENNESSEE VALLEY AUTHORITY | | | |
| 31371FA85 | 1,553 | TENNESSEE VALLEY AUTHORITY | | | |
| 31371FBJ0 | 16,824 | TENNESSEE VALLEY AUTH FEDL PRIN STRIPS GENERIC PRIN PMT 6.75% 11/1/25 ZERO CPN | R/MD0000 | 11/01/2025 | |
| 31371FCP5 | 3,156 | VENDE 98-3 IO SER 98-3 VENDEE MORTGAGE TRUST | | | |
| 31371FEN8 | 138,675 | VENDE 98-3 IO SER 98-3 VENDEE MORTGAGE TRUST | | | |
| 31371FF56 | 5,490 | VENDE 98-3 IO SER 98-3 VENDEE MORTGAGE TRUST | | | |
| 31371FFE7 | 5,662 | VENDE 98-3 IO SER 98-3 VENDEE MORTGAGE TRUST | | | |
| 31371FMV5 | 2,629 | U S TREASURY BILL | | | |
| 31371FQU9 | 445 | U S TREASURY BILL | | | |
| 31371FRZ7 | 185 | U S TREASURY BILL | | | |
| 31371FS78 | 17,927 | U S TREASURY BILL | | | |
| 31371FTP7 | 14,067 | U S TREASURY BILL | | | |
| 31371FV41 | 579 | U S TREASURY BILL | | | |
| 31371FWW6 | 3,953 | U S TREASURY BILL | | | |
| 31371G4G2 | 193,694 | U S TREASURY BILL | | | |
| 31371GB25 | 5,319 | W/CALL STRIP OF 11 75 11-15-14 | | | |
| 31371GC32 | 18,907 | W/PRIN STRIP OF 11.25 02-15-15 | | | |
| 31371GGY0 | 10,431 | W/PRIN STRIP 08-15-15 | | | |
| 31371GKV1 | 9,720 | W/PRIN STRIP 11-15-15 | | | |
| 31371GTS9 | 911,893 | W/PRINC STRIP 9.25 2-15-16 | | | |
| 31371GZZ8 | 2,567 | W/PRINC STRIPS 7.5 11-15-16 | | | |
| 31371H4K1 | 1,154,524 | W/PRIN STRIP 05-15-17 | | | |
| 31371H4K1 | 763,487 | W/PRINC STRIP OF 8.75 08-15-20 | | | |
| 31371H6T0 | 9,067 | W/PRIN STRIP 11-15-21 | | | |
| 31371H7M4 | 47,806 | W/PRIN STRIP 11-15-21 | | | |
| 31371HDK1 | 142,518 | W/PRIN STRIP 08-15-22 | | | |
| 31371HDN5 | 4,913 | W/PRIN STRIP 08-15-22 | | | |
| 31371HE46 | 10,230 | W/PRIN STRIP 11-15-22 | | | |
| 31371HFH6 | 606 | W/PRIN STRIP 11-15-22 | | | |
| 31371HJ74 | 27,966 | W/PRIN STRIP 02-15-23 | | | |
| 31371HLV6 | 3,083 | W/PRINC STRIPS 8-15-23 | | | |
| 31371HNQ7 | 70,345 | W/PRINC STRIPS 11-15-24 | | | |
| 31371HPF9 | 31,979 | W/PRIN STRIP 02-15-25 | | | |
| 31371HVJ4 | 547,090 | W/PRIN STRIP 08-15-25 | | | |
| 31371HYB8 | 689,414 | W/PRINC STRIPS 02-15-26 | | | |
| 31371HZ92 | 16,202 | W/PRIN STRIP 11-15-26 | | | |
| 31371J4D3 | 283,466 | W/PRIN STRIP 02-15-27 | | | |
| 31371J6H2 | 36,274 | W/PRINC STRIPS 08-15-27 | | | |
| 31371JAU8 | 36,174 | W/PRIN STRIP 11-15-28 | | | |
| 31371JGS7 | 29,981 | W/PRINC STRIPS 5/15/30 | | | |
| 31371JKE3 | 24,072 | W/PRIN STRIP 02-15-31 | | | |
| 31371JMD3 | 8,956 | W/PRIN STRIP 02-15-36 | | | |
| 31371JNK6 | 7,564 | W/PRIN STRIP 02-15-37 | | | |

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| Cusip | Par Value | Description |
|-----------|------------|--|
| 31371JS54 | 22,484 | W/PRIN STRIP 02-15-37 |
| 31371JX25 | 3,517 | W/PRIN STRIP 05-15-37 |
| 31371JYB4 | 131,873 | UNITED STATES TREASURY BONDS R/MD 7 125 02/15/2023 |
| 31371JYJ7 | 79,036 | UNITED STATES TREASURY BONDS R/MD 7 125 02/15/2023 |
| 31371K2M2 | 193,682 | W/PRINC STRIPS 11/15/08 |
| 31371K4E8 | 1,680,429 | W/PRINC STRIPS 05/15/09 |
| 31371KBN0 | 30,141 | W/PRINC STRIPS 02/15/10 |
| 31371KMG3 | 149,178 | W/PRINC STRIPS 08/15/10 |
| 31371KMX8 | 140,556 | W/PRIN STRIP 02-15-11 |
| 31371KNL1 | 2,850 | W/PRINC STRIPS 08/15/11 |
| 31371KNY3 | 94,273 | W/PRIN STRIP 02-15-12 |
| 31371KRV5 | 34,765 | W/PRIN STRIP 08-15-12 |
| 31371KU82 | 346,085 | W/PRIN STRIP 11-15-12 |
| 31371KVA6 | 104,605 | W/PRIN STRIP 02-15-13 |
| 31371KWF4 | 379,407 | W/PRIN STRIP 05-15-13 |
| 31371KWH0 | 1,671,696 | W/PRIN STRIP 11-15-08 |
| 31371KXQ9 | 16,580 | W/PRIN STRIP 11-15-13 |
| 31371KY47 | 14,763,954 | W/PRIN STRIP 05-15-14 |
| 31371KY47 | 14,763,954 | W/PRIN STRIP 08-15-14 |
| 31371KY47 | 14,763,954 | W/PRIN STRIP 11-15-09 |
| 31371KY47 | 1,390,651 | W/PRIN STRIP 11-15-14 |
| 31371L2G3 | 42,019 | W/PRIN STRIP 02-15-10 |
| 31371L4G1 | 832,553 | W/PRIN STRIP 05-15-10 |
| 31371L5W5 | 902,132 | W/PRIN STRIP 08-15-10 |
| 31371L6J3 | 54,443 | W/PRIN STRIP 11-15-10 |
| 31371LAC3 | 7,908,042 | W/PRIN STRIP 10-31-08 |
| 31371LB81 | 1,630,392 | U S TREASURY NOTE |
| 31371LC56 | 322,701 | U S TREASURY NOTE |
| 31371LDQ9 | 103,259 | U S TREASURY NOTE |
| 31371LDT3 | 6,129,725 | U S TREASURY NOTE |
| 31371LMX4 | 555,055 | U S TREASURY NOTE |
| 31371LPP8 | 3,128 | U S TREASURY NOTE |
| 31371LPU7 | 1,208,655 | U S TREASURY NOTE |
| 31371LQ36 | 414,555 | U S TREASURY NOTE |
| 31371LVB2 | 110,648 | U S TREASURY NOTE |
| 31371LVE8 | 109,958 | U S TREASURY NOTE |
| 31371LY29 | 8,332 | U S TREASURY NOTE |
| 31371LYD5 | 19,046 | U S TREASURY NOTE |
| 31371LZP7 | 27,576 | U S TREASURY NOTE |
| 31371LZR3 | 173,843 | U S TREASURY NOTE |
| 31371LZT9 | 3,942,372 | U S TREASURY NOTE |
| 31371M2M8 | 80,653 | U S TREASURY NOTE |
| 31371M3A3 | 28,558,496 | U S TREASURY NOTE |
| 31371M5N3 | 395,498 | U S TREASURY NOTE |
| 31371MBE6 | 93,585 | U S TREASURY NOTE |
| 31371MDV6 | 42,588 | U S TREASURY NOTE |
| 31371MF85 | 48,913 | U S TREASURY NOTE |
| 31371MGD3 | 2,887,715 | U S TREASURY NOTE |
| 31371MHA8 | 3,982 | U S TREASURY NOTE |
| 31371MHC4 | 262,319 | U S TREASURY NOTE |
| 31371MHP5 | 34,396 | U S TREASURY NOTE |
| 31371MJN8 | 81,897 | U S TREASURY NOTE |
| 31371MJV0 | 56,223 | U S TREASURY NOTE |
| 31371MKM8 | 76,646 | U S TREASURY NOTE |
| 31371MLN5 | 2,588,425 | U S TREASURY NOTE |
| 31371MND5 | 6,959,522 | U S TREASURY NOTE |
| 31371MNQ6 | 73,587 | U S TREASURY NOTE |
| 31371MNV5 | 131,085 | U S TREASURY NOTE |
| 31371MQ26 | 499,489 | U S TREASURY NOTE |
| 31371MQ83 | 8,996,402 | U S TREASURY NOTE |
| 31371MS81 | 965,921 | U S TREASURY NOTE |
| 31371MUA3 | 256,041 | U S TREASURY NOTE |
| 31371MVA2 | 6,777,636 | U S TREASURY NOTE |
| 31371MVC8 | 97,503 | U S TREASURY NOTE |
| 31371MXX0 | 6,109,900 | U S TREASURY NOTE |
| 31371MZX6 | 3,231,154 | US TREAS INFLATION INDEX NOTE |
| 31371N2D6 | 13,066,694 | U S TREASURY NOTE |
| 31371N2E4 | 499,999 | U S TREASURY NOTE |
| 31371N2G9 | 474,428 | U S TREASURY NOTE |
| 31371N2J3 | 869,211 | U S TREASURY NOTE |
| 31371N2L8 | 880,897 | U S TREASURY NOTE |
| 31371N2R5 | 696,088 | U S TREASURY NOTE |
| 31371N2Z7 | 1,396,412 | U S TREASURY NOTE |
| 31371N3G8 | 295,997 | U S TREASURY NOTE |
| 31371N3U7 | 50,942 | U S TREASURY NOTE |
| 31371N3V5 | 276,264 | U S TREASURY NOTE |
| 31371N4F9 | 4,660,240 | U S TREASURY NOTE |
| 31371N4H5 | 3,403,743 | U S TREASURY NOTE |
| 31371N4J1 | 1,555,829 | U S TREASURY NOTE |
| 31371N4P7 | 4,471,086 | U S TREASURY NOTE |

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| Cusip | Par Value | Description |
|-----------|------------|-------------------|
| 31371N4S1 | 1,047,303 | U S TREASURY NOTE |
| 31371N5B7 | 1,907,286 | U S TREASURY NOTE |
| 31371NBK0 | 838,780 | U S TREASURY NOTE |
| 31371NCN3 | 446,638 | U S TREASURY NOTE |
| 31371NCS2 | 35,854 | U S TREASURY NOTE |
| 31371NDU8 | 824,786 | U S TREASURY NOTE |
| 31371NFP5 | 3,068,911 | U S TREASURY NOTE |
| 31371NG68 | 1,984,856 | U S TREASURY NOTE |
| 31371NGK5 | 1,281,975 | U S TREASURY NOTE |
| 31371NGL3 | 50,054 | U S TREASURY NOTE |
| 31371NGQ2 | 607,789 | U S TREASURY NOTE |
| 31371NH57 | 2,749,986 | U S TREASURY NOTE |
| 31371NH11 | 206,786 | U S TREASURY NOTE |
| 31371NHW8 | 1,180,783 | U S TREASURY NOTE |
| 31371NJ89 | 618,582 | U S TREASURY NOTE |
| 31371NJD8 | 43,911,433 | U S TREASURY NOTE |
| 31371NJD8 | 23,784,031 | U S TREASURY NOTE |
| 31371NJQ9 | 935,254 | U S TREASURY NOTE |
| 31371NKK6 | 1,032,742 | U S TREASURY NOTE |
| 31371NKK2 | 884,003 | U S TREASURY NOTE |
| 31371NL52 | 409,811 | U S TREASURY NOTE |
| 31371NLJ2 | 312,115 | U S TREASURY NOTE |
| 31371NM93 | 842,814 | U S TREASURY NOTE |
| 31371NMW2 | 160,480 | U S TREASURY NOTE |
| 31371NNB7 | 4,764,702 | U S TREASURY NOTE |
| 31371NNV3 | 212,781 | U S TREASURY NOTE |
| 31371NQ40 | 930,451 | U S TREASURY NOTE |
| 31371NQF5 | 1,579,873 | U S TREASURY NOTE |
| 31371NQT5 | 2,795,789 | U S TREASURY NOTE |
| 31371NRG2 | 31,503 | U S TREASURY NOTE |
| 31371NRS8 | 10,342,026 | U S TREASURY NOTE |
| 31371NRW7 | 89,157 | U S TREASURY NOTE |
| 31371NRX5 | 240,333 | U S TREASURY NOTE |
| 31371NRY3 | 4,230,720 | U S TREASURY NOTE |
| 31371NS55 | 6,842,011 | U S TREASURY NOTE |
| 31371NS63 | 485,686 | U S TREASURY NOTE |
| 31371NS71 | 2,491,841 | TINT 08-15-31 |
| 31371NSN6 | 6,695,905 | TINT 02-15-32 |
| 31371NSV8 | 1,804,802 | TINT 08-15-32 |
| 31371NTA3 | 2,268,329 | TINT 02-15-33 |
| 31371NTJ4 | 17,971 | TINT 08-15-33 |
| 31371NU52 | 1,141,932 | TINT 02-15-34 |
| 31371NUJ2 | 1,588,412 | TINT 08-15-34 |
| 31371NV77 | 36,281,978 | TINT 02-15-35 |
| 31371NV85 | 395,890 | TINT 08-15-35 |
| 31371NVU8 | 1,293,146 | TINT 02-15-36 |
| 31371NVV4 | 1,232,181 | TINT 10-31-08 |
| 31371NWS0 | 199,231 | TINT 02-15-09 |
| 31371NWC5 | 38,465,214 | TINT 8-15-09 |
| 31371NWN1 | 720,030 | TINT 02-15-10 |
| 31371NWC4 | 657,351 | TINT 08-15-10 |
| 31371NWS0 | 500,411 | TINT 02-15-12 |
| 31371NWW1 | 71,541 | TINT 08-15-12 |
| 31371NX42 | 301,937 | TINT 02-15-13 |
| 31371NXB6 | 2,388,908 | TINT 08-15-13 |
| 31371NXJ9 | 494,917 | TINT 02-15-14 |
| 31371NXL4 | 213,439 | TINT 08-15-14 |
| 31371NXS9 | 8,042,956 | TINT 02-15-15 |
| 31371NXX8 | 861,286 | TINT 11-15-2008 |
| 31371NY82 | 234,773 | TINT 11-15-2009 |
| 31371NYV1 | 3,495,237 | TINT 8-15-15 |
| 31371NYW9 | 14,213,340 | TINT 11-15-10 |
| 31371NYY5 | 359,657 | TINT 05-15-11 |
| 31371NZ24 | 98,660 | TINT 11-15-11 |
| 31371NZ32 | 68,382 | TINT 11-15-12 |
| 31371NZG3 | 249,547 | TINT 5-15-13 |
| 31371NZT5 | 1,024,099 | TINT 5-15-13 |
| 31371NZZ1 | 2,876,941 | TINT 11-15-13 |
| 31371PNE6 | 1,938,988 | TINT 5-15-14 |
| 31373QL53 | 187,128 | TINT 11-15-14 |
| 31373QLK0 | 112,417 | TINT 05-15-15 |
| 31373T3W8 | 311,680 | TINT 11-15-15 |
| 31373TT83 | 29,893 | TINT 02-15-16 |
| 31373TV72 | 38,987 | TINT 05-15-16 |
| 31373TXV7 | 19,908 | TINT 08-15-16 |
| 31373TYR5 | 890,810 | TINT 11-15-16 |
| 31373TYR5 | 890,810 | TINT 02-15-17 |
| 31373TYR5 | 890,810 | TINT 5-15-17 |
| 31373TYR5 | 890,810 | TINT 08-15-17 |
| 31373TYR5 | 825,806 | TINT 11-15-17 |

Schedule A

| Cusip | Par Value | Description |
|-----------|------------|---|
| 31373TYZ7 | 105,592 | TINT 02-15-18 |
| 31373U6J1 | 18,696 | TINT 05-15-18 |
| 31373UB30 | 276,888 | TINT 08-15-18 |
| 31373UBE6 | 75,583 | TINT 11-15-18 |
| 31373UBJ5 | 36,355 | TINT 05-15-19 |
| 31373UFD4 | 4,025 | TINT 08-15-19 |
| 31373UGL5 | 43,446 | TINT 11-15-19 |
| 31373UJN8 | 175,921 | TINT 02-15-20 |
| 31373URC3 | 115,806 | TINT 05-15-20 |
| 31373UUE5 | 576 | TINT 08-15-20 |
| 31373YEL9 | 18,745 | TINT 11-15-20 |
| 31374BUM8 | 139,926 | TINT 11-15-20 |
| 31374E2P6 | 6,753 | TINT 02-15-21 |
| 31374FXA2 | 14,216 | TINT 05-15-21 |
| 31374FY45 | 128,148 | TINT 05-15-21 |
| 31374GWQ6 | 4,380 | TINT 08-15-21 |
| 31374QXP5 | 9,661 | TINT 11-15-2021 |
| 31374SSD4 | 800 | TINT 02-15-22 |
| 31374TCB3 | 2,691 | TINT 02-15-22 |
| 31374TLX5 | 151,943 | TINT 05-15-22 |
| 31374TVK2 | 159,124 | TINT 08-15-22 |
| 31374XLK4 | 9,259 | TINT 11-15-22 |
| 31375BV38 | 87,641 | TINT 02-15-23 |
| 31375LZB4 | 21,481 | TINT 08-15-23 |
| 31375QG32 | 117,368 | TINT 5-15-23 |
| 31375UNH4 | 1,634 | TINT 11-15-23 |
| 31375UQ69 | 576 | TINT 02-15-24 |
| 31375WPX3 | 2,479 | TINT 5-15-24 |
| 31376CS21 | 2,529 | TINT 08-15-24 |
| 31376CSQ8 | 28,476 | TINT 11-15-24 |
| 31376J2G3 | 905,309 | TINT 02-15-25 |
| 31376J4L0 | 15,475,011 | TINT 05-15-25 |
| 31376J4L0 | 15,475,011 | TINT 08-15-25 |
| 31376J4L0 | 15,475,011 | TINT 11-15-25 |
| 31376J4L0 | 15,475,011 | TINT 02-15-26 |
| 31376J4L0 | 15,475,011 | TINT 05-15-26 |
| 31376J4L0 | 14,466,566 | TINT 08-15-26 |
| 31376J5B1 | 19,460,137 | TINT 11-15-26 |
| 31376J5B1 | 19,460,137 | TINT 02-15-27 |
| 31376J5B1 | 19,460,137 | TINT 05-15-27 |
| 31376J5B1 | 19,460,137 | TINT 08-15-27 |
| 31376J5B1 | 9,412,214 | TINT 11-15-27 |
| 31376J5H8 | 15,823,420 | TINT 02/15/28 |
| 31376J5H8 | 13,444,769 | TINT 08/15/28 |
| 31376J7J2 | 4,660,804 | TINT 05-15-28 |
| 31376KBZ8 | 12,764 | TINT 11-15-28 |
| 31376KCL8 | 947,135 | TINT 2-15-29 |
| 31376KEA0 | 182,480 | TINT 08/15/29 |
| 31376KEB8 | 99,262 | TINT 5-15-29 |
| 31376KKR6 | 592,825 | TINT 11-15-29 |
| 31376KLS3 | 3,679,787 | TINT 5-15-30 |
| 31376KLJ3 | 3,679 | TINT 02-15-30 |
| 31376KP59 | 3,365,964 | TINT 08-15-30 |
| 31376KSC1 | 1,128,727 | TINT 02-15-31 |
| 31376KW36 | 1,014 | FED. HOME LOAN MTG. CORP - PC |
| 31376KWH5 | 4,325 | FED. HOME LOAN MTG. CORP - PC |
| 31376LEX8 | 2,295 | FEDL HOME LOAN MTG CORP#170060PART/CTF PASS THRU POOL CPN RMD 16.00 04/01/2012 |
| 31376MNA6 | 33,413 | FED. HOME LOAN MTG. CORP - PC |
| 31376PGY5 | 1,462 | FED. HOME LOAN MTG. CORP - PC |
| 31376PW87 | 2,841 | FED. HOME LOAN MTG. CORP - PC |
| 31376Q8B4 | 7,187 | FHLMC GOLD ARM 30YR |
| 31376S7G6 | 2,826 | FHLMC GOLD ARM 30YR |
| 31376TL88 | 1,890 | FHLMC GOLD ARM 30YR |
| 31377HH39 | 8,895 | FHLMC GOLD ARM 30YR |
| 31377KXY6 | 31,688 | FHLMC GOLD ARM 30YR |
| 31377RAV2 | 4,221,666 | FHLMC GOLD ARM 30YR |
| 31377RAW0 | 2,455,563 | FHLMC GOLD ARM 30YR |
| 31377RB58 | 3,448,346 | FHLMC GOLD ARM 30YR |
| 31377RDY3 | 3,412,306 | FHLMC GOLD ARM 30YR |
| 31377RDZ0 | 2,996,705 | FED. HOME LOAN MTG. CORP - PC |
| 31377RE22 | 25,155,642 | FED. HOME LOAN MTG. CORP - PC |
| 31377RGW4 | 2,254,166 | FHLMC-FHA VA |
| 31377RHV5 | 3,157,318 | FEDL HOME LOAN MTG CORP 555156PART CTF PASS THRU POOL ISSUE DATE 03/01/1993R/MD 7.50 04/01/2016 |
| 31377RKU3 | 7,363,094 | FHLMC ARMS |
| 31377RMW7 | 44,191,451 | FHLMC ARMS |
| 31378CAN2 | 144,767 | FHLMC ARMS |
| 31378CKL5 | 650 | FHLMC ARMS |
| 31378G8M0 | 121,255 | FHLMC ARMS |
| 31378PCR2 | 4,935 | FHLMC - ARM |
| 31378RU72 | 19,573 | FHLMC ARMS |

Schedule A

| Cusip | Par Value | Description |
|--------------|------------------|--------------------------------|
| 31378TGE9 | 208,471 | GOLD PC 30 YEAR - FHLMC |
| 31378TGF8 | 831,095 | GOLD PC 30 YEAR - FHLMC |
| 31378VFR6 | 12,903 | GOLD PC 30 YEAR - FHLMC |
| 31379EWM9 | 3,892 | GOLD PC 30 YEAR - FHLMC |
| 31379EZM2 | 58,313 | GOLD PC 30YR - FHLMC WAM |
| 31379F2H6 | 7,770 | GOLD PC 30 YEAR - FHLMC |
| 31379GKX9 | 209,478 | GOLD PC 30 YEAR - FHLMC |
| 31379PWK4 | 100,000 | GOLD PC 30 YEAR - FHLMC |
| 31379UME8 | 329,482 | GOLD PC 30 YEAR - FHLMC |
| 31379YHF3 | 167,811 | GOLD PC 30 YEAR - FHLMC |
| 3137EAB5 | 1,243,000 | GOLD PC 30YR - FHLMC WAM |
| 3137EAAD1 | 50,000,000 | GOLD PC 30 YEAR - FHLMC |
| 3137EAAD1 | 50,000,000 | GOLD PC 30 YEAR - FHLMC |
| 3137EAAD1 | 15,399,000 | GOLD PC 30YR - FHLMC WAM |
| 3137EAAF6 | 481,000 | GOLD PC 30 YEAR - FHLMC |
| 3137EAAG4 | 3,066,000 | GOLD PC 30 YEAR - FHLMC |
| 3137EAAJ8 | 7,755,000 | GOLD PC 30 YEAR - FHLMC |
| 3137EAAJ1 | 18,450,000 | GOLD PC 30YR - FHLMC WAM |
| 3137EAAR0 | 160,000 | GOLD PC 30YR - FHLMC WAM |
| 3137EAA58 | 825,000 | GOLD PC 30 YEAR - FHLMC |
| 3137EAAT6 | 200,000 | GOLD PC 30 YEAR - FHLMC |
| 3137EAAV1 | 1,500,000 | GOLD PC 30 YEAR - FHLMC |
| 3137EAAV7 | 733,000 | GOLD PC 30 YEAR - FHLMC |
| 3137EAAV5 | 2,920,000 | GOLD PC 30 YEAR - FHLMC |
| 3137EAAZ2 | 16,690,000 | GOLD PC 30 YEAR - FHLMC |
| 3137EAB56 | 79,000 | GOLD PC 30 YEAR - FHLMC |
| 3137EABG3 | 995,000 | GOLD PC 30 YEAR - FHLMC |
| 3137EABH1 | 30,000,000 | GOLD PC 30 YEAR - FHLMC |
| 3137EABM0 | 620,000 | GOLD PC 30YR-(PUERTO RICO) |
| 3137EABN8 | 782,000 | GOLD PC 30 YEAR - FHLMC |
| 3137EABS7 | 5,150,000 | GOLD PC 30 YEAR - FHLMC |
| 31380HSX6 | 93,760 | GOLD PC 30 YEAR - FHLMC |
| 31380LF60 | 4,831 | GOLD PC 30 YEAR - FHLMC |
| 31380LWR5 | 160,325 | GOLD PC 30 YEAR - FHLMC |
| 31380NMQ4 | 627 | GOLD PC 30 YEAR - FHLMC |
| 31380RTK1 | 23,592 | GOLD PC 30 YEAR - FHLMC |
| 31381CBY2 | 6,877 | GOLD PC 30 YEAR - FHLMC |
| 31382RF85 | 16,141 | GOLD PC 30 YEAR - FHLMC |
| 31382TFM6 | 13,584 | GOLD PC 30 YEAR - FHLMC |
| 31382VYS7 | 926 | GOLD PC 30 YEAR - FHLMC |
| 31382WAC6 | 8,391 | GOLD PC 30 YEAR - FHLMC |
| 31383DUN1 | 1,840 | GOLD PC 30 YEAR - FHLMC |
| 31383JXB1 | 131,322 | GOLD PC 30 YEAR - FHLMC |
| 31383KDV6 | 2,443 | GOLD PC 30 YEAR - FHLMC |
| 31383LBU8 | 2,538 | GOLD PC 30 YEAR - FHLMC |
| 31383TAZ1 | 12,598 | GOLD PC 30 YEAR - FHLMC |
| 31383ULN3 | 22,187 | GOLD PC 30 YEAR - FHLMC |
| 31383VEC3 | 96,210 | GOLD PC 30 YEAR - FHLMC |
| 31383YDH7 | 99,095 | GOLD PC 30 YEAR - FHLMC |
| 31384CVR2 | 129,035 | GOLD PC 30 YEAR - FHLMC |
| 31384CVT8 | 287,135 | GOLD PC 30 YEAR - FHLMC |
| 31384FRA7 | 95,513 | GOLD PC 30 YEAR - FHLMC |
| 31384KXE1 | 5,792 | GOLD PC 30 YEAR - FHLMC |
| 31384LW59 | 1,201 | GOLD PC 30 YEAR - FHLMC |
| 31384LW91 | 13,047 | GOLD PC 30 YEAR - FHLMC |
| 31384LXB5 | 11,478 | GOLD PC 30 YEAR - FHLMC |
| 31384Q5R0 | 13,136 | GOLD PC 30 YEAR - FHLMC |
| 31384UJH8 | 3,281 | GOLD PC 30YR-FHLMC (LOW LOANS) |
| 31384V2N1 | 71,487 | GOLD PC 30 YEAR - FHLMC |
| 31384V2V3 | 44,654 | GOLD PC 30 YEAR - FHLMC |
| 31384V4S8 | 47,747 | GOLD PC 25 YEAR - FHLMC |
| 31384VME9 | 36,447 | GOLD PC 25 YEAR - FHLMC |
| 31384VMH2 | 1,098,538 | GOLD PC 30 YEAR - FHLMC |
| 31384VMH2 | 251,851 | GOLD PC 30 YEAR - FHLMC |
| 31384VNL2 | 1,133,492 | GOLD PC 30 YEAR - FHLMC |
| 31384VNL2 | 271,485 | GOLD PC 30 YEAR - FHLMC |
| 31384VRM6 | 680,692 | GOLD PC 30 YEAR - FHLMC |
| 31384VRW4 | 1,953 | GOLD PC 30YR-FHLMC (LOW LOANS) |
| 31384VRZ7 | 7,185 | IO/20YEAR AM POOL |
| 31384VSX1 | 798,473 | IO/20YEAR AM POOL |
| 31384VT51 | 11,245 | IO/20YEAR AM POOL |
| 31384VVZ2 | 18,379 | GOLD PC 30 YEAR - FHLMC |
| 31384VXE7 | 34,547 | GOLD PC 30 YEAR - FHLMC |
| 31384WKW9 | 2,773,396 | GOLD PC 30 YEAR - FHLMC |
| 31384WKW9 | 1,366,698 | GOLD PC 30 YEAR - FHLMC |
| 31384WPR5 | 19,421 | GOLD PC 30 YEAR - FHLMC |
| 31384XRU4 | 11,636 | GOLD PC 30 YEAR - FHLMC |
| 31384YLM6 | 8,693 | GOLD PC 30 YEAR - FHLMC |
| 31384YN28 | 236,248 | GOLD PC 30YR-FHLMC (LOW LOANS) |
| 31385EL72 | 39,771 | GOLD PC 30YR-FHLMC (LOW LOANS) |

Schedule A

| Cusip | Par Value | Description |
|--------------|------------------|--------------------------------|
| 31385EL80 | 148,808 | GOLD PC 30YR-FHLMC (LOW LOANS) |
| 31385EXK0 | 2,860 | GOLD PC 30 YEAR - FHLMC |
| 31385H5J7 | 459,271 | GOLD PC 30 YEAR - FHLMC |
| 31385HV90 | 12,079 | GOLD PC 30YR-FHLMC (LOW LOANS) |
| 31385HV85 | 5,580,742 | GOLD PC 30YR-FHLMC (LOW LOANS) |
| 31385HZC9 | 66,579 | GOLD PC 30YR-FHLMC (LOW LOANS) |
| 31385J7K8 | 24,496 | GOLD PC 30YR-FHLMC (LOW LOANS) |
| 31385JDR6 | 1,590,733 | MID LOAN FREDDIE MAC 30 YR |
| 31385JEK0 | 72,399 | MID LOAN FREDDIE MAC 30 YR |
| 31385JEL8 | 33,113 | MID LOAN FREDDIE MAC 30 YR |
| 31385JER5 | 1,265,447 | GOLD PC 30 YEAR - FHLMC |
| 31385JGC9 | 168,164 | MID LOAN FREDDIE MAC 30 YR |
| 31385JJD1 | 121,157 | GOLD PC 30YR-FHLMC (LOW LOANS) |
| 31385JK80 | 381,339 | GOLD PC 30YR-FHLMC (LOW LOANS) |
| 31385JNG9 | 113,214 | GOLD PC 30 YEAR - FHLMC |
| 31385JP69 | 1,413,306 | GOLD PC 30 YEAR - FHLMC |
| 31385R5V8 | 8,914 | GOLD PC 30 YEAR - FHLMC |
| 31385W2N8 | 37,988 | GOLD PC 30 YEAR - FHLMC |
| 31385W5J4 | 1,149,933 | GOLD PC 30 YEAR - FHLMC |
| 31385WT82 | 523,508 | GOLD PC 30YR-FHLMC (LOW LOANS) |
| 31385WU23 | 119,512 | GOLD PC 30 YEAR - FHLMC |
| 31385WXV8 | 30,445 | GOLD PC 30 YEAR - FHLMC |
| 31385WYC7 | 20,234 | GOLD PC 30 YEAR - FHLMC |
| 31385WYM5 | 140,130 | GOLD PC 30 YEAR - FHLMC |
| 31385XD95 | 853,083 | GOLD PC 30 YEAR - FHLMC |
| 31385XES2 | 183,950 | GOLD PC 30 YEAR - FHLMC |
| 31385XEW3 | 13,645,044 | GOLD PC 30 YEAR - FHLMC |
| 31385XK71 | 26,750,434 | GOLD PC 30 YEAR - FHLMC |
| 31385XLJ4 | 25,498 | GOLD PC 30 YEAR - FHLMC |
| 31385XNJ2 | 121,143 | GOLD PC 30 YEAR - FHLMC |
| 31385XRE9 | 19,498,595 | GOLD PC 30 YEAR - FHLMC |
| 31385XRE9 | 19,498,595 | GOLD PC 30 YEAR - FHLMC |
| 31385XRE9 | 1,527,400 | GOLD PC 30 YEAR - FHLMC |
| 31385XTJ6 | 6,992 | GOLD PC 30 YEAR - FHLMC |
| 31385XTY3 | 758,169 | GOLD PC 30 YEAR - FHLMC |
| 31385XW55 | 285,248 | GOLD PC 30 YEAR - FHLMC |
| 31385YB61 | 114,101 | GOLD PC 30 YEAR - FHLMC |
| 31385YB79 | 604,595 | GOLD PC 15 YEAR - FHLMC |
| 31385YC52 | 176,932 | GOLD PC 15 YEAR - FHLMC |
| 31385YCH6 | 74,537 | GOLD PC 15 YEAR - FHLMC |
| 31385YCJ2 | 222,141 | FHLMC GOLD -SEASONED 15 YR |
| 31385YCL7 | 168,201 | GOLD PC 15 YEAR - FHLMC |
| 31385YCP8 | 214,722 | GOLD PC 15 YEAR - FHLMC |
| 31385YCR4 | 163,998 | GOLD PC 15 YEAR - FHLMC |
| 31385YCX1 | 36,557 | GOLD PC 30YR - FHLMC WAM |
| 31386EQ27 | 62,004 | GOLD PC 30YR - FHLMC WAM |
| 31386MLJ7 | 177,806 | GOLD PC 30YR - FHLMC WAM |
| 31386MLK4 | 93,523 | GOLD PC 30YR - FHLMC WAM |
| 31386MS92 | 75,924 | GOLD PC 30YR - FHLMC WAM |
| 31386QD24 | 266,766 | GOLD PC 30 YEAR - FHLMC |
| 31386QDU2 | 8,507 | GOLD PC 30 YEAR - FHLMC |
| 31386QDX8 | 222,216 | GOLD PC 30YR - FHLMC WAM |
| 31386QDZ1 | 41,764 | GOLD PC 30 YEAR - FHLMC |
| 31386QEA5 | 88,947 | GOLD PC 30 YEAR - FHLMC |
| 31386SHM2 | 36,209 | GOLD PC 30 YEAR - FHLMC |
| 31386V4T4 | 44,578 | GOLD PC 30 YEAR - FHLMC |
| 31386XQM1 | 315,838 | GOLD PC 30 YEAR - FHLMC |
| 31387EFE2 | 140,657 | GOLD PC 30 YEAR - FHLMC |
| 31387EKC0 | 20,155 | GOLD PC 30 YEAR - FHLMC |
| 31387G4N9 | 1,644 | GOLD PC 30 YEAR - FHLMC |
| 31387H3F5 | 116,193 | GOLD PC 30 YEAR - FHLMC |
| 31387RBG2 | 923,667 | GOLD PC 30 YEAR - FHLMC |
| 31387VY29 | 346,983 | GOLD PC 30 YEAR - FHLMC |
| 31387XGW9 | 76,327 | GOLD PC 30 YEAR - FHLMC |
| 31387XNM3 | 39 | GOLD PC 30 YEAR - FHLMC |
| 31388AJX1 | 1,400 | GOLD PC 30 YEAR - FHLMC |
| 31388AYF5 | 12,663 | GOLD PC 30YR - FHLMC WAM |
| 31388BZN5 | 12,310 | GOLD PC 30 YEAR - FHLMC |
| 31388EC20 | 108,883 | GOLD PC 30YR - FHLMC WAM |
| 31388ECZ7 | 855,382 | GOLD PC 30 YEAR - FHLMC |
| 31388JPA7 | 149,579 | GOLD PC 30 YEAR - FHLMC |
| 31388KFH0 | 97,643 | GOLD PC 30YR - FHLMC WAM |
| 31388LEY2 | 511,338 | GOLD PC 30 YEAR - FHLMC |
| 31388MXT0 | 45,990 | GOLD PC 30 YEAR - FHLMC |
| 31388PY70 | 104,406 | GOLD PC 30 YEAR - FHLMC |
| 31388SA54 | 439 | GOLD PC 30 YEAR - FHLMC |
| 31388SAU9 | 13,968 | GOLD PC 30 YEAR - FHLMC |
| 31388SAW5 | 12,220 | GOLD PC 30 YEAR - FHLMC |
| 31388TQQ9 | 129,776 | GOLD PC 30 YEAR - FHLMC |
| 31388XTD6 | 16,408 | GOLD PC 30 YEAR - FHLMC |

Schedule A

| Cusip | Par Value | Description |
|--------------|------------------|--------------------------|
| 31388Y3F7 | 67,814 | GOLD PC 30YR - FHLMC WAM |
| 31389CQH5 | 81,205 | GOLD PC 30 YEAR - FHLMC |
| 31389DSW6 | 38,111 | GOLD PC 30 YEAR - FHLMC |
| 31389DWA1 | 1,285,382 | GOLD PC 30YR - FHLMC WAM |
| 31389EGQ2 | 64,591 | GOLD PC 30 YEAR - FHLMC |
| 31389EU45 | 621,945 | GOLD PC 30 YEAR - FHLMC |
| 31389FKW1 | 132,198 | GOLD PC 30 YEAR - FHLMC |
| 31389HHZ4 | 802,416 | GOLD PC 30 YEAR - FHLMC |
| 31389JHB3 | 633 | GOLD PC 30 YEAR - FHLMC |
| 31389JV35 | 23,709 | GOLD PC 30 YEAR - FHLMC |
| 31389KXD8 | 312,568 | GOLD PC 30YR - FHLMC WAM |
| 31389LS42 | 61,594 | GOLD PC 30 YEAR - FHLMC |
| 31389NHP3 | 33,259 | GOLD PC 30 YEAR - FHLMC |
| 31389NNE1 | 34,871 | GOLD PC 30 YEAR - FHLMC |
| 31389NPC3 | 61,901 | GOLD PC 30 YEAR - FHLMC |
| 31389QND6 | 54,935 | GOLD PC 30 YEAR - FHLMC |
| 31389QXV5 | 17,896 | GOLD PC 30 YEAR - FHLMC |
| 31389TP55 | 133,075 | GOLD PC 30 YEAR - FHLMC |
| 31389TP63 | 76,805 | GOLD PC 30 YEAR - FHLMC |
| 31389VBQ9 | 78,621 | GOLD PC 30 YEAR - FHLMC |
| 31389VKR7 | 125,634 | GOLD PC 30 YEAR - FHLMC |
| 31389VRU3 | 8,917 | GOLD PC 30 YEAR - FHLMC |
| 31389WQ81 | 168,828 | GOLD PC 30 YEAR - FHLMC |
| 31389XGL1 | 85,135 | GOLD PC 20 YEAR - FHLMC |
| 31389XGU1 | 66,945 | GOLD PC 20 YEAR - FHLMC |
| 31390AA81 | 71,689 | GOLD PC 20 YEAR - FHLMC |
| 31390BV39 | 72,233 | GOLD PC 20 YEAR - FHLMC |
| 31390CAK2 | 12,091 | GOLD PC 20 YEAR - FHLMC |
| 31390CR99 | 275,501 | GOLD PC 20 YEAR - FHLMC |
| 31390CT30 | 45,975 | GOLD PC 20 YEAR - FHLMC |
| 31390CX50 | 239,342 | GOLD PC 20 YEAR - FHLMC |
| 31390CX76 | 30,320 | GOLD PC 20 YEAR - FHLMC |
| 31390DEZ3 | 125,531 | GOLD PC 20 YEAR - FHLMC |
| 31390DNB6 | 55,511 | GOLD PC 20 YEAR - FHLMC |
| 31390FGD5 | 135,211 | GOLD PC 20 YEAR - FHLMC |
| 31390G3D7 | 27,251 | GOLD PC 20 YEAR - FHLMC |
| 31390G6P7 | 48,455 | GOLD PC 20 YEAR - FHLMC |
| 31390GFH5 | 681,718 | GOLD PC 20 YEAR - FHLMC |
| 31390GLV7 | 15,647 | GOLD PC 20 YEAR - FHLMC |
| 31390GQW0 | 77,199 | GOLD PC 20 YEAR - FHLMC |
| 31390KRS9 | 25,823 | GOLD PC 30 YEAR - FHLMC |
| 31390L6M3 | 53,359 | GOLD PC 20 YEAR - FHLMC |
| 31390LCZ7 | 59,573 | GOLD PC 20 YEAR - FHLMC |
| 31390LFF8 | 86,056 | GOLD PC 20 YEAR - FHLMC |
| 31390LQG4 | 155,789 | GOLD PC 20 YEAR - FHLMC |
| 31390MFS8 | 268,925 | GOLD PC 20 YEAR - FHLMC |
| 31390MFT6 | 601,214 | GOLD PC 20 YEAR - FHLMC |
| 31390MKJ2 | 1,521,040 | GOLD PC 20 YEAR - FHLMC |
| 31390N7K2 | 288,763 | GOLD PC 20 YEAR - FHLMC |
| 31390PJ7 | 17,939 | GOLD PC 20 YEAR - FHLMC |
| 31390PX36 | 408 | GOLD PC 20 YEAR - FHLMC |
| 31390Q4G7 | 129,365 | GOLD PC 20 YEAR - FHLMC |
| 31390Q5J0 | 896,702 | GOLD PC 20 YEAR - FHLMC |
| 31390RRR6 | 318,336 | GOLD PC 20 YEAR - FHLMC |
| 31390SWU1 | 23,271 | GOLD PC 20 YEAR - FHLMC |
| 31390T4B2 | 58,466 | GOLD PC 30 YEAR - FHLMC |
| 31390TQ83 | 105,853 | GOLD PC 20 YEAR - FHLMC |
| 31390XMQ0 | 2,780,757 | GOLD PC 20 YEAR - FHLMC |
| 31390XWG1 | 66,836 | GOLD PC 20 YEAR - FHLMC |
| 31390XS4 | 292,113 | GOLD PC 20 YEAR - FHLMC |
| 31390Y3A4 | 200,337 | GOLD PC 20 YEAR - FHLMC |
| 31390Y5X2 | 546,942 | GOLD PC 20 YEAR - FHLMC |
| 31390Y8A1 | 44,928 | GOLD PC 20 YEAR - FHLMC |
| 31390YCB2 | 26,325 | GOLD PC 20 YEAR - FHLMC |
| 31390YL22 | 10,026 | GOLD PC 20 YEAR - FHLMC |
| 31390YXJ2 | 235 | GOLD PC 20 YEAR - FHLMC |
| 31391CLL7 | 1,481,643 | GOLD PC 20 YEAR - FHLMC |
| 31391CUK9 | 19,375 | GOLD PC 20 YEAR - FHLMC |
| 31391D2E2 | 5,478 | GOLD PC 20 YEAR - FHLMC |
| 31391EN49 | 15,048 | GOLD PC 20 YEAR - FHLMC |
| 31391FFX1 | 52,229 | GOLD PC 30YR - FHLMC WAM |
| 31391FT81 | 99,037 | GOLD PC 30 YEAR - FHLMC |
| 31391GWA0 | 1,250,233 | GOLD PC 30 YEAR - FHLMC |
| 31391HA95 | 222,556 | GOLD PC 20 YEAR - FHLMC |
| 31391JPY0 | 5,386,960 | GOLD PC 20 YEAR - FHLMC |
| 31391JQJ2 | 11,435,366 | GOLD PC 20 YEAR - FHLMC |
| 31391JQJ2 | 11,435,366 | GOLD PC 20 YEAR - FHLMC |
| 31391JQJ2 | 11,435,366 | GOLD PC 20 YEAR - FHLMC |
| 31391JQJ2 | 408,855 | GOLD PC 20 YEAR - FHLMC |
| 31391K3G0 | 117,051 | GOLD PC 20 YEAR - FHLMC |

Schedule A

| Cusip | Par Value | Description |
|--------------|------------------|-------------------------|
| 31391KYD3 | 392,578 | GOLD PC 20 YEAR - FHLMC |
| 31391ML68 | 4,689 | GOLD PC 20 YEAR - FHLMC |
| 31391P6V3 | 619,519 | GOLD PC 20 YEAR - FHLMC |
| 31391PAR7 | 120,393 | GOLD PC 20 YEAR - FHLMC |
| 31391PSQ0 | 208,765 | GOLD PC 20 YEAR - FHLMC |
| 31391PTL0 | 17,206,292 | GOLD PC 20 YEAR - FHLMC |
| 31391PTL0 | 17,206,292 | GOLD PC 20 YEAR - FHLMC |
| 31391PTL0 | 4,874,245 | GOLD PC 20 YEAR - FHLMC |
| 31391PTN6 | 13,034,908 | GOLD PC 20 YEAR - FHLMC |
| 31391PTN6 | 13,034,908 | GOLD PC 15 YEAR - FHLMC |
| 31391PTN6 | 11,640,929 | GOLD PC 15 YEAR - FHLMC |
| 31391PTW6 | 10,255,133 | GOLD PC 15 YEAR - FHLMC |
| 31391SLA6 | 118,201 | GOLD PC 15 YEAR - FHLMC |
| 31391SM64 | 1,405 | GOLD PC 15 YEAR - FHLMC |
| 31391SNF3 | 686 | GOLD PC 15 YEAR - FHLMC |
| 31391UPZ2 | 800,940 | GOLD PC 15 YEAR - FHLMC |
| 31391XJ91 | 1,838,129 | GOLD PC 15 YEAR - FHLMC |
| 31391XM63 | 106,215 | GOLD PC 15 YEAR - FHLMC |
| 31391Y4E4 | 7,359,045 | GOLD PC 15 YEAR - FHLMC |
| 31391Y6N2 | 1,926,917 | GOLD PC 15 YEAR - FHLMC |
| 31391Y6Y8 | 340,763 | GOLD PC 15 YEAR - FHLMC |
| 31392AYW2 | 14,182,487 | GOLD PC 15 YEAR - FHLMC |
| 31392CVK7 | 8,175,649 | GOLD PC 15 YEAR - FHLMC |
| 31392FXK8 | 5,773,897 | GOLD PC 15 YEAR - FHLMC |
| 31392JDY2 | 8,839,276 | GOLD PC 15 YEAR - FHLMC |
| 31392JDY2 | 1,481,597 | GOLD PC 15 YEAR - FHLMC |
| 31392WD56 | 19,800,000 | GOLD PC 15 YEAR - FHLMC |
| 31393AS40 | 33,823 | GOLD PC 15 YEAR - FHLMC |
| 31393ASY4 | 15,564,093 | GOLD PC 15 YEAR - FHLMC |
| 31393ASY4 | 5,853,789 | GOLD PC 15 YEAR - FHLMC |
| 31393C8U2 | 5,276 | GOLD PC 15 YEAR - FHLMC |
| 31393CHW6 | 13,260,649 | GOLD PC 15 YEAR - FHLMC |
| 31393D5Y3 | 1,296,094 | GOLD PC 15 YEAR - FHLMC |
| 31393DHD6 | 10,953,281 | GOLD PC 15 YEAR - FHLMC |
| 31393E5B1 | 1,309,648 | GOLD PC 15 YEAR - FHLMC |
| 31393E5B1 | 1,309,648 | GOLD PC 15 YEAR - FHLMC |
| 31393E5B1 | 1,309,648 | GOLD PC 15 YEAR - FHLMC |
| 31393E5B1 | 9,171 | GOLD PC 15 YEAR - FHLMC |
| 31393EXB0 | 2,000,000 | GOLD PC 15 YEAR - FHLMC |
| 31393F5Y8 | 14,552,955 | GOLD PC 15 YEAR - FHLMC |
| 31393GV35 | 6,322,970 | GOLD PC 15 YEAR - FHLMC |
| 31393MYE5 | 4,013,970 | GOLD PC 15 YEAR - FHLMC |
| 31393MYL9 | 16,564,191 | GOLD PC 15 YEAR - FHLMC |
| 31393PAR5 | 1,229,268 | GOLD PC 15 YEAR - FHLMC |
| 31393PDD3 | 53,020 | GOLD PC 15 YEAR - FHLMC |
| 31393QWJ7 | 4,758,033 | GOLD PC 15 YEAR - FHLMC |
| 31393RKP4 | 191,398 | GOLD PC 15 YEAR - FHLMC |
| 31393RY20 | 23,045,739 | GOLD PC 15 YEAR - FHLMC |
| 31393RY20 | 3,779,501 | GOLD PC 15 YEAR - FHLMC |
| 31393RZM5 | 14,753 | GOLD PC 15 YEAR - FHLMC |
| 31393TD64 | 1,063,240 | GOLD PC 15 YEAR - FHLMC |
| 31393TGV2 | 12,826,030 | GOLD PC 15 YEAR - FHLMC |
| 31393THF8 | 2,722,383 | GOLD PC 15 YEAR - FHLMC |
| 31393VWG2 | 9,248 | GOLD PC 15 YEAR - FHLMC |
| 31393W3P2 | 182,536 | GOLD PC 15 YEAR - FHLMC |
| 31393XRL3 | 700,000 | GOLD PC 15 YEAR - FHLMC |
| 31393YZ99 | 27,634 | GOLD PC 15 YEAR - FHLMC |
| 31394ACD6 | 116,913 | GOLD PC 15 YEAR - FHLMC |
| 31394B5T7 | 3,837,674 | GOLD PC 15 YEAR - FHLMC |
| 31394BMK7 | 1,140,566 | GOLD PC 15 YEAR - FHLMC |
| 31394BPY4 | 4,037,533 | GOLD PC 15 YEAR - FHLMC |
| 31394DDX5 | 4,580,051 | GOLD PC 15 YEAR - FHLMC |
| 31394DNE6 | 1,010,000 | GOLD PC 15 YEAR - FHLMC |
| 31394DU24 | 2,487,749 | GOLD PC 15 YEAR - FHLMC |
| 31394DU32 | 2,487,749 | GOLD PC 15 YEAR - FHLMC |
| 31394EQL5 | 10,346,173 | GOLD PC 15 YEAR - FHLMC |
| 31394EQY7 | 1,879,354 | GOLD PC 15 YEAR - FHLMC |
| 31394ERQ3 | 2,104,009 | GOLD PC 15 YEAR - FHLMC |
| 31394FDV4 | 6,676,235 | GOLD PC 15 YEAR - FHLMC |
| 31394FEA9 | 3,403,729 | GOLD PC 15 YEAR - FHLMC |
| 31394FG82 | 2,263,756 | GOLD PC 15 YEAR - FHLMC |
| 31394FM44 | 1,660,489 | GOLD PC 15 YEAR - FHLMC |
| 31394G3G6 | 34,178 | GOLD PC 15 YEAR - FHLMC |
| 31394GU35 | 2,000,000 | GOLD PC 15 YEAR - FHLMC |
| 31394HZZ7 | 2,770,982 | GOLD PC 15 YEAR - FHLMC |
| 31394KFU3 | 7,540,482 | GOLD PC 15 YEAR - FHLMC |
| 31394KUZ5 | 164,770 | GOLD PC 15 YEAR - FHLMC |
| 31394LTS1 | 677,516 | GOLD PC 15 YEAR - FHLMC |
| 31394M2F6 | 32,500,000 | GOLD PC 15 YEAR - FHLMC |
| 31394MQM5 | 2,200,000 | GOLD PC 15 YEAR - FHLMC |

Schedule A

| Cusip | Par Value | Description |
|--------------|------------------|----------------------------|
| 31394MTE0 | 1,150,000 | GOLD PC 15 YEAR - FHLMC |
| 31394N2P2 | 35,621 | GOLD PC 15 YEAR - FHLMC |
| 31394NB72 | 1,848,000 | GOLD PC 15 YEAR - FHLMC |
| 31394NTC2 | 401,781 | GOLD PC 15 YEAR - FHLMC |
| 31394P6L2 | 25,566,000 | GOLD PC 15 YEAR - FHLMC |
| 31394RFR5 | 10,857,813 | GOLD PC 15 YEAR - FHLMC |
| 31394RNM7 | 114,305 | GOLD PC 15 YEAR - FHLMC |
| 31394T3W3 | 700,000 | GOLD PC 15 YEAR - FHLMC |
| 31394T7K5 | 62,482 | GOLD PC 15 YEAR - FHLMC |
| 31394TKT1 | 25,623,172 | GOLD PC 15 YEAR - FHLMC |
| 31394TKT1 | 5,688,344 | GOLD PC 15 YEAR - FHLMC |
| 31394U2K7 | 500,000 | FHLMC GOLD -SEASONED 15 YR |
| 31394UFE7 | 735,210 | GOLD PC 15 YEAR - FHLMC |
| 31394UFJ6 | 1,812,273 | GOLD PC 30 YEAR - FHLMC |
| 31394UL83 | 500,738 | GOLD PC 20 YEAR - FHLMC |
| 31394UZ39 | 38,776,067 | GOLD PC 30 YEAR - FHLMC |
| 31394UZ39 | 8,840,943 | GOLD PC 30 YEAR - FHLMC |
| 31394VEM8 | 6,504,243 | GOLD PC 30 YEAR - FHLMC |
| 31394VGF1 | 918,948 | GOLD PC 30 YEAR - FHLMC |
| 31394VGH7 | 1,345,088 | GOLD PC 30 YEAR - FHLMC |
| 31394VY95 | 2,142,405 | GOLD PC 30 YEAR - FHLMC |
| 31394WL97 | 13,081,780 | GOLD PC 30 YEAR - FHLMC |
| 31394XER3 | 500,000 | GOLD PC 30 YEAR - FHLMC |
| 31394XYP5 | 4,000,000 | GOLD PC 30 YEAR - FHLMC |
| 31394YQK3 | 7,250,867 | GOLD PC 30 YEAR - FHLMC |
| 31395BBK8 | 2,573,455 | GOLD PC 30 YEAR - FHLMC |
| 31395CF71 | 14,040 | GOLD PC 30 YEAR - FHLMC |
| 31395ES81 | 440,867 | GOLD PC 30 YEAR - FHLMC |
| 31395FAX2 | 31,400,704 | GOLD PC 30 YEAR - FHLMC |
| 31395FHV9 | 850,000 | GOLD PC 30YR - FHLMC WAM |
| 31395FVG6 | 2,200,000 | GOLD PC 30 YEAR - FHLMC |
| 31395GSC7 | 15,959 | GOLD PC 30 YEAR - FHLMC |
| 31395HBSK5 | 13,481 | GOLD PC 30 YEAR - FHLMC |
| 31395HC24 | 4,000,000 | GOLD PC 30 YEAR - FHLMC |
| 31395HD64 | 2,050,274 | GOLD PC 30 YEAR - FHLMC |
| 31395HF70 | 4,000,000 | GOLD PC 30 YEAR - FHLMC |
| 31395JH33 | 7,298,352 | GOLD PC 30 YEAR - FHLMC |
| 31395KFW8 | 7,107,915 | GOLD PC 30 YEAR - FHLMC |
| 31395KY80 | 137,829 | GOLD PC 30YR - FHLMC WAM |
| 31395LMR9 | 875,000 | GOLD PC 30 YEAR - FHLMC |
| 31395LYP0 | 1,443,974 | GOLD PC 30 YEAR - FHLMC |
| 31395M7F0 | 14,081,629 | GOLD PC 30 YEAR - FHLMC |
| 31395MHP7 | 738,775 | GOLD PC 30 YEAR - FHLMC |
| 31395MX79 | 878,000 | GOLD PC 30 YEAR - FHLMC |
| 31395NTB3 | 4,634,973 | GOLD PC 30 YEAR - FHLMC |
| 31395NTX5 | 10,259,241 | GOLD PC 30 YEAR - FHLMC |
| 31395NVG9 | 28,341,782 | GOLD PC 30 YEAR - FHLMC |
| 31395NVH7 | 6,798,812 | GOLD PC 30 YEAR - FHLMC |
| 31395PRC8 | 3,000,000 | GOLD PC 30 YEAR - FHLMC |
| 31395PWF5 | 1,766,668 | GOLD PC 30 YEAR - FHLMC |
| 31395PX72 | 12,328,000 | GOLD PC 30 YEAR - FHLMC |
| 31395PXV9 | 28,747,574 | GOLD PC 30 YEAR - FHLMC |
| 31395RQD3 | 1,000,000 | GOLD PC 30 YEAR - FHLMC |
| 31395TGE8 | 1,700,000 | GOLD PC 30 YEAR - FHLMC |
| 31395TY99 | 1,866,000 | GOLD PC 30 YEAR - FHLMC |
| 31395UXJ5 | 1,800,000 | GOLD PC 30 YEAR - FHLMC |
| 31395WA31 | 2,784,038 | GOLD PC 30 YEAR - FHLMC |
| 31395WNA9 | 2,584,846 | GOLD PC 30 YEAR - FHLMC |
| 31395WRZ2 | 2,335,684 | GOLD PC 30 YEAR - FHLMC |
| 31395WV87 | 2,804,074 | GOLD PC 30YR - FHLMC WAM |
| 31395WWW80 | 721,984 | GOLD PC 30 YEAR - FHLMC |
| 31395X2R5 | 300,000 | GOLD PC 30 YEAR - FHLMC |
| 31396AF33 | 2,790,546 | GOLD PC 30 YEAR - FHLMC |
| 31396AFG4 | 10,000,000 | GOLD PC 30 YEAR - FHLMC |
| 31396AJ82 | 1,345,917 | GOLD PC 30 YEAR - FHLMC |
| 31396AQK3 | 1,000,000 | GOLD PC 30 YEAR - FHLMC |
| 31396AXV1 | 28,552 | GOLD PC 30 YEAR - FHLMC |
| 31396CBX7 | 16,978,236 | GOLD PC 30 YEAR - FHLMC |
| 31396CXN5 | 1,575,778 | GOLD PC 30 YEAR - FHLMC |
| 31396EGE0 | 13,152,763 | GOLD PC 30 YEAR - FHLMC |
| 31396EJN7 | 18,174,534 | GOLD PC 30 YEAR - FHLMC |
| 31396FBW2 | 2,801,245 | GOLD PC 30 YEAR - FHLMC |
| 31396HHW2 | 1,887,590 | GOLD PC 30YR - FHLMC WAM |
| 31396HHY8 | 5,807,066 | GOLD PC 30YR - FHLMC WAM |
| 31396J2A2 | 14,935,071 | GOLD PC 30 YEAR - FHLMC |
| 31396JFU4 | 13,313,204 | GOLD PC 30 YEAR - FHLMC |
| 31396JPN9 | 41,102,612 | GOLD PC 30 YEAR - FHLMC |
| 31396JRU1 | 3,541,748 | GOLD PC 30 YEAR - FHLMC |
| 31396KCV2 | 45,000,000 | GOLD PC 30 YEAR - FHLMC |
| 31396KNE8 | 21,753,000 | GOLD PC 30YR - FHLMC WAM |

Schedule A

| Cusip | Par Value | Description |
|--------------|------------------|----------------------------|
| 31396L3S7 | 1,000,000 | GOLD PC 30 YEAR - FHLMC |
| 31396LME7 | 7,907,237 | GOLD PC 30YR - FHLMC WAM |
| 31396LMH0 | 3,729,336 | GOLD PC 30YR - FHLMC WAM |
| 31396LS84 | 3,683,083 | GOLD PC 30 YEAR - FHLMC |
| 31396LV88 | 1,252 | GOLD PC 30 YEAR - FHLMC |
| 31396LXE5 | 2,000,000 | GOLD PC 30 YEAR - FHLMC |
| 31396NXR2 | 3,387,089 | GOLD PC 30 YEAR - FHLMC |
| 31396P5A5 | 10,163,490 | GOLD PC 30 YEAR - FHLMC |
| 31396PBT7 | 1,349,278 | GOLD PC 30 YEAR - FHLMC |
| 31396PBV2 | 3,817,510 | GOLD PC 15 YEAR - FHLMC |
| 31396PBW0 | 636,252 | GOLD PC 15 YEAR - FHLMC |
| 31396PHG9 | 4,006,439 | GOLD PC 15 YEAR - FHLMC |
| 31396PHM6 | 3,947,336 | GOLD PC 15 YEAR - FHLMC |
| 31396PHT1 | 34,387,487 | GOLD PC 15 YEAR - FHLMC |
| 31396PT43 | 4,470,696 | GOLD PC 15 YEAR - FHLMC |
| 31396PWG2 | 2,096,391 | GOLD PC 15 YEAR - FHLMC |
| 31396RKZ9 | 574,560 | GOLD PC 15 YEAR - FHLMC |
| 31396RM38 | 2,726,073 | GOLD PC 15 YEAR - FHLMC |
| 31396RM95 | 4,258,925 | GOLD PC 15 YEAR - FHLMC |
| 31396RZB6 | 7,408,759 | GOLD PC 15 YEAR - FHLMC |
| 31396T2N2 | 15,707,030 | GOLD PC 15 YEAR - FHLMC |
| 31396TS80 | 6,506,910 | GOLD PC 15 YEAR - FHLMC |
| 31396UD64 | 34,286,544 | GOLD PC 15 YEAR - FHLMC |
| 31396UD64 | 12,064,518 | GOLD PC 15 YEAR - FHLMC |
| 31396V3Y2 | 9,810,824 | GOLD PC 15 YEAR - FHLMC |
| 31396V4A3 | 16,253,453 | GOLD PC 15 YEAR - FHLMC |
| 31396V5N4 | 45,168,471 | FHLMC GOLD -SEASONED 15 YR |
| 31396V5N4 | 45,168,471 | FHLMC GOLD -SEASONED 15 YR |
| 31396V5R5 | 33,525,402 | FHLMC GOLD -SEASONED 15 YR |
| 31396VAB4 | 1,728,953 | FHLMC GOLD -SEASONED 15 YR |
| 31396VHH4 | 2,204,278 | GOLD PC 15 YEAR - FHLMC |
| 31396VHN1 | 2,006,023 | GOLD PC 15 YEAR - FHLMC |
| 31396VHP8 | 448,753 | GOLD PC 15 YEAR - FHLMC |
| 31396VJA7 | 21,237,383 | GOLD PC 15 YEAR - FHLMC |
| 31396VKE7 | 745,956 | GOLD PC 15 YEAR - FHLMC |
| 31396VLZ9 | 4,315,240 | GOLD PC 15 YEAR - FHLMC |
| 31396VNU8 | 25,926,000 | GOLD PC 15 YEAR - FHLMC |
| 31396VPU8 | 330,992 | GOLD PC 15 YEAR - FHLMC |
| 31396VSW9 | 37,534,770 | GOLD PC 15 YEAR - FHLMC |
| 31396VZ27 | 14,431,354 | GOLD PC 15 YEAR - FHLMC |
| 31396VZ35 | 682,490 | GOLD PC 15 YEAR - FHLMC |
| 31396W2L9 | 5,531,947 | GOLD PC 15 YEAR - FHLMC |
| 31396W2Q8 | 1,978,000 | GOLD PC 15 YEAR - FHLMC |
| 31396W2S4 | 17,844,365 | GOLD PC 15 YEAR - FHLMC |
| 31396W3G9 | 109,824 | GOLD PC 15 YEAR - FHLMC |
| 31396W3H7 | 10,540,762 | GOLD PC 15 YEAR - FHLMC |
| 31396W3L8 | 10,808,807 | GOLD PC 15 YEAR - FHLMC |
| 31396WBJ4 | 19,286,044 | GOLD PC 15 YEAR - FHLMC |
| 31396WDT0 | 20,584,435 | GOLD PC 15 YEAR - FHLMC |
| 31396WEN2 | 15,628,722 | GOLD PC 15 YEAR - FHLMC |
| 31396WER3 | 4,601,899 | GOLD PC 15 YEAR - FHLMC |
| 31396WFJ0 | 862,922 | GOLD PC 15 YEAR - FHLMC |
| 31396WFL5 | 4,355,096 | GOLD PC 15 YEAR - FHLMC |
| 31396WKP0 | 4,700,920 | GOLD PC 15 YEAR - FHLMC |
| 31396WKQ8 | 92,939 | GOLD PC 15 YEAR - FHLMC |
| 31396WKS4 | 44,805,116 | GOLD PC 15 YEAR - FHLMC |
| 31396WKS4 | 44,805,116 | GOLD PC 15 YEAR - FHLMC |
| 31396WKS4 | 11,419,582 | GOLD PC 20 YEAR - FHLMC |
| 31396WKU9 | 29,648,036 | GOLD PC 20 YEAR - FHLMC |
| 31396WKW5 | 31,265,459 | GOLD PC 20 YEAR - FHLMC |
| 31396WQX3 | 10,961,954 | GOLD PC 20 YEAR - FHLMC |
| 31396WQF6 | 13,772,877 | GOLD PC 20 YEAR - FHLMC |
| 31396WUP9 | 844,057 | GOLD PC 20 YEAR - FHLMC |
| 31396WUQ7 | 514,392 | GOLD PC 20 YEAR - FHLMC |
| 31396X2J2 | 1,774,917 | GOLD PC 30 YEAR - FHLMC |
| 31396X2S2 | 1,350,381 | GOLD PC 30 YEAR - FHLMC |
| 31396X2Y9 | 3,691,610 | GOLD PC 30 YEAR - FHLMC |
| 31396X3E2 | 45,189,049 | 10 IQ/20 YEAR AM POOLS |
| 31396X3E2 | 7,775,182 | 10 IQ/20 YEAR AM POOLS |
| 31396X3F9 | 44,661,187 | 10 IQ/20 YEAR AM POOLS |
| 31396X3F9 | 27,493,161 | 10 IQ/20 YEAR AM POOLS |
| 31396X3G7 | 35,237,666 | 10 IQ/20 YEAR AM POOLS |
| 31396X6G4 | 45,470,637 | 10 IQ/20 YEAR AM POOLS |
| 31396X6G4 | 45,470,637 | 10 IQ/20 YEAR AM POOLS |
| 31396X6G4 | 35,640,351 | 10 IQ/20 YEAR AM POOLS |
| 31396X6J8 | 9,268,901 | 10 IQ/20 YEAR AM POOLS |
| 31396X6L3 | 7,129,824 | 10 IQ/20 YEAR AM POOLS |
| 31396X6Q2 | 15,257,423 | 10 IQ/20 YEAR AM POOLS |
| 31396X6W9 | 4,483,366 | 10 IQ/20 YEAR AM POOLS |
| 31396XAH7 | 2,973,136 | 10 IQ/20 YEAR AM POOLS |

Schedule A

| Cusip | Par Value | Description |
|-----------|------------|--------------------------------|
| 31396XAU8 | 39,000,000 | 10 IQ20 YEAR AM POOLS |
| 31396XNT7 | 2,015,722 | 10 IQ20 YEAR AM POOLS |
| 31396XP81 | 44,789,910 | 10 IQ20 YEAR AM POOLS |
| 31396XP81 | 44,789,910 | 10 IQ20 YEAR AM POOLS |
| 31396XP81 | 44,789,910 | 10 IQ20 YEAR AM POOLS |
| 31396XP81 | 44,789,910 | 10 IQ20 YEAR AM POOLS |
| 31396XP81 | 44,789,910 | 10 IQ20 YEAR AM POOLS |
| 31396XP81 | 44,789,910 | 10 IQ20 YEAR AM POOLS |
| 31396XP81 | 44,789,910 | 10 IQ20 YEAR AM POOLS |
| 31396XP81 | 44,789,910 | 10 IQ20 YEAR AM POOLS |
| 31396XP81 | 44,789,910 | 10 IQ20 YEAR AM POOLS |
| 31396XP81 | 44,789,910 | RELO FHLMC GOLD (30 YEAR) |
| 31396XP81 | 3,257,294 | 10 IQ20 YEAR AM POOLS |
| 31396XQ88 | 21,213,251 | 10 IQ20 YEAR AM POOLS |
| 31396XR22 | 48,756,110 | 10 IQ20 YEAR AM POOLS |
| 31396XR22 | 4,875,811 | 10 IQ20 YEAR AM POOLS |
| 31396XUL8 | 5,540,518 | 10 IQ20 YEAR AM POOLS |
| 31396XUN2 | 3,760,951 | 10 IQ20 YEAR AM POOLS |
| 31396XUY8 | 18,983,844 | 10 IQ20 YEAR AM POOLS |
| 31396XVL5 | 8,891,842 | 10 IQ20 YEAR AM POOLS |
| 31396XVS0 | 5,101,145 | 10 IQ20 YEAR AM POOLS |
| 31396XVT8 | 1,891,859 | 10 IQ20 YEAR AM POOLS |
| 31396XXA7 | 2,554,085 | 10 IQ20 YEAR AM POOLS |
| 31396XY81 | 20,362,301 | 10 IQ20 YEAR AM POOLS |
| 31396XZ49 | 3,356,426 | GOLD PC 15 YEAR - FHLMC |
| 31396XZ72 | 7,099,870 | GOLD PC 30 YEAR - FHLMC |
| 31396Y6F4 | 12,466,050 | GOLD PC 15 YEAR - FHLMC |
| 31396YCN0 | 5,320,459 | FHLMC GOLD ARM 30YR |
| 31396YCC3 | 13,468,820 | GOLD PC 15 YEAR - FHLMC |
| 31396YCW0 | 7,173,591 | GOLD PC 15 YEAR - FHLMC |
| 31396YCZ3 | 14,229,991 | GOLD PC 15 YEAR - FHLMC |
| 31396YDD1 | 7,158,703 | GOLD PC 15 YEAR - FHLMC |
| 31396YEX8 | 7,311,768 | GOLD PC 15 YEAR - FHLMC |
| 31396YFY4 | 28,519,933 | GOLD PC 15 YEAR - FHLMC |
| 31396YKD3 | 45,241,872 | GOLD PC 15 YEAR - FHLMC |
| 31396YKD3 | 45,241,872 | GOLD PC 15 YEAR - FHLMC |
| 31396YKD3 | 45,241,872 | GOLD PC 15 YEAR - FHLMC |
| 31396YKD3 | 5,044,000 | GOLD PC 15 YEAR - FHLMC |
| 31396YKE1 | 5,044,000 | GOLD PC 15 YEAR - FHLMC |
| 31396YKS0 | 7,384,730 | GOLD PC 15 YEAR - FHLMC |
| 31396YKZ4 | 8,528,797 | GOLD PC 15 YEAR - FHLMC |
| 31396YLA8 | 14,890,378 | GOLD PC 15YR-FHLMC (LOW LOANS) |
| 31396YLH3 | 7,330,187 | GOLD PC 15 YEAR - FHLMC |
| 31396YVE9 | 32,845,822 | GOLD PC 15 YEAR - FHLMC |
| 31397ABE2 | 956,412 | FHLMC GOLD -SEASONED 15 YR |
| 31397AGJ6 | 5,445,178 | GOLD PC 15YR-FHLMC (LOW LOANS) |
| 31397BAZ4 | 13,385,392 | GOLD PC 15YR-FHLMC (LOW LOANS) |
| 31397BBM2 | 36,555,909 | MID LOAN GOLD 15 |
| 31397BBM2 | 36,555,909 | MID LOAN GOLD 15 |
| 31397BBM2 | 21,933,545 | GOLD PC 15 YEAR - FHLMC |
| 31397BQB0 | 1,498,872 | GOLD PC 15 YEAR - FHLMC |
| 31397BRR4 | 2,900,629 | GOLD PC 15 YEAR - FHLMC |
| 31397C7A1 | 7,735,884 | GOLD PC 15 YEAR - FHLMC |
| 31397C7H6 | 3,055,573 | GOLD PC 15 YEAR - FHLMC |
| 31397C7M5 | 3,847,102 | GOLD PC 15 YEAR - FHLMC |
| 31397CXS3 | 1,278,000 | GOLD PC 15 YEAR - FHLMC |
| 31397EGM1 | 19,039,395 | GOLD PC 15 YEAR - FHLMC |
| 31397EM93 | 8,468,695 | GOLD PC 15 YEAR - FHLMC |
| 31397ETH8 | 2,953,309 | GOLD PC 15 YEAR - FHLMC |
| 31397EW76 | 1,842,375 | GOLD PC 15 YEAR - FHLMC |
| 31397FKX9 | 20,000,000 | GOLD PC 15 YEAR - FHLMC |
| 31397FLR1 | 454,500 | GOLD PC 15 YEAR - FHLMC |
| 31397FM62 | 12,324,358 | GOLD PC 15 YEAR - FHLMC |
| 31397FMF8 | 8,666,620 | GOLD PC 15 YEAR - FHLMC |
| 31397FQQ8 | 1,499,658 | GOLD PC 15 YEAR - FHLMC |
| 31397G5B2 | 5,756,741 | RELO FHLMC GOLD (15 YEAR) |
| 31397GB66 | 4,556,656 | GOLD PC 30 YEAR - FHLMC |
| 31397GNY2 | 13,187,491 | FHLMC GOLD FIXED RATE |
| 31397GRZ5 | 10,140,712 | FHLMC PC GOLD 7YR BALLOON |
| 31397GS43 | 8,648,022 | GOLD PC 20 YEAR - FHLMC |
| 31397GS78 | 8,050,510 | GOLD PC 20 YEAR - FHLMC |
| 31397GSC5 | 20,227,648 | RELO FHLMC GOLD (30 YEAR) |
| 31397GU73 | 7,532,868 | RELO FHLMC GOLD (30 YEAR) |
| 31397H6S2 | 1,755,131 | RELO FHLMC GOLD (30 YEAR) |
| 31397H7A0 | 8,882,139 | RELO FHLMC GOLD (30 YEAR) |
| 31397H7D4 | 5,867,174 | RELO FHLMC GOLD (30 YEAR) |
| 31397HA81 | 2,057,553 | RELO FHLMC GOLD (30 YEAR) |
| 31397HA99 | 1,533,361 | RELO FHLMC GOLD (30 YEAR) |
| 31397J7K4 | 4,960,592 | RELO FHLMC GOLD (30 YEAR) |
| 31397JFH2 | 30,177,000 | RELO FHLMC GOLD (30 YEAR) |
| 31397JFK5 | 18,065,002 | RELO FHLMC GOLD (30 YEAR) |

Schedule A

| Cusip | Par Value | Description | | | |
|-----------|------------|--|------|-------|------------|
| 31397JUY8 | 20,497,084 | RELO FHLMC GOLD (30 YEAR) | | | |
| 31397JYF5 | 17,733,957 | RELO FHLMC GOLD (30 YEAR) | | | |
| 31397JYX6 | 21,578,402 | RELO FHLMC GOLD (30 YEAR) | | | |
| 31397JYZ1 | 9,230,227 | RELO FHLMC GOLD (30 YEAR) | | | |
| 31397JZB3 | 82,083 | RELO FHLMC GOLD (30 YEAR) | | | |
| 31397JZM9 | 9,928,016 | GOLD PC 30YR-FHLMC (PRE-PAY) | | | |
| 31397KC74 | 4,858,259 | GOLD PC 30YR-FHLMC (PRE-PAY) | | | |
| 31397KCB5 | 6,819,710 | GOLD PC 30YR-FHLMC (PRE-PAY) | | | |
| 31397KCH2 | 1,487,189 | GOLD PC 30YR-FHLMC (PRE-PAY) | | | |
| 31397KCR0 | 6,404,703 | GOLD PC 30YR-FHLMC (PRE-PAY) | | | |
| 31397KLA7 | 3,532,085 | GOLD PC 30YR-FHLMC (PRE-PAY) | | | |
| 31397KUV1 | 11,816,115 | PREPAYMENT PENALTY GOLD PC 15 YEAR - FHLMC | | | |
| 31397KVC2 | 5,714,000 | GOLD PC 30 YEAR - FHLMC | | | |
| 31397KVF5 | 7,083,784 | GNMA SF 30 YEAR | | | |
| 31397LA90 | 49,064 | GNMA 30 YR 79 PROD | | | |
| 31397LB24 | 1,736,131 | GNMA SF 30 YEAR | | | |
| 31397LB32 | 7,812,588 | G N M A PASS THRU POOL 028965XCHARLES F CURRY COMPANY | R/MD | 9.50 | 05/15/2009 |
| 31397LB85 | 27,214,865 | GNMA SF 30 YEAR | | | |
| 31397LB81 | 47,672,158 | GNMA SF 30 YEAR | | | |
| 31397LB81 | 23,836,079 | GNMA 30 YR 79 PROD | | | |
| 31397LC23 | 47,847,180 | GNMA 30 YR 79 PROD | | | |
| 31397LC23 | 23,923,590 | GNMA 30 YR 79 PROD | | | |
| 31397LC31 | 49,218,626 | GNMA 30 YR 79 PROD | | | |
| 31397LC31 | 49,218,626 | GNMA 30 YR 79 PROD | | | |
| 31397LC31 | 49,218,626 | GNMA SF 30 YEAR | | | |
| 31397LC31 | 49,218,626 | G N M A PASS THRU POOL 031114XATLAS CAPITAL CORP | R/MD | 9.50 | 07/15/2009 |
| 31397LC49 | 18,930,241 | GNMA SF 30 YEAR | | | |
| 31397LC72 | 49,041,374 | GNMA 30 YR 79 PROD | | | |
| 31397LC72 | 49,041,374 | GNMA 30 YR 79 PROD | | | |
| 31397LC72 | 49,041,374 | GNMA 30 YR 79 PROD | | | |
| 31397LC72 | 49,041,374 | GNMA SF 30 YEAR | | | |
| 31397LC72 | 2,452,089 | GNMA 30 YR 79 PROD | | | |
| 31397LF79 | 49,938,584 | GNMA 30 YR 79 PROD | | | |
| 31397LF79 | 14,981,575 | GNMA 30 YR 79 PROD | | | |
| 31397LHQ5 | 2,844,560 | GNMA 30 YR 79 PROD | | | |
| 31397LHR3 | 5,278,697 | GNMA 30 YR 79 PROD | | | |
| 31397LHS1 | 4,859,284 | GNMA 30 YR 79 PROD | | | |
| 31397LHW2 | 6,495,697 | GNMA 30 YR 79 PROD | | | |
| 31397LJ9 | 1,140,254 | GNMA 30 YR 79 PROD | | | |
| 31397LJL4 | 1,417,341 | G N M A PASS THRU POOL 032457XSUBURBAN COASTAL CORP | R/MD | 9.50 | 08/15/2009 |
| 31397LJQ3 | 1,445,185 | GNMA 30 YR 79 PROD | | | |
| 31397LJT7 | 9,411,147 | G N M A PASS THRU POOL 032568XSIMMONS FIRST NATIONAL BANK | R/MD | 11.00 | 01/15/2010 |
| 31397LJV2 | 470,557 | GNMA 30 YR 79 PROD | | | |
| 31397LJX8 | 500,000 | GNMA SF 30 YEAR | | | |
| 31397LJY6 | 13,790,909 | GNMA SF 30 YEAR | | | |
| 31397LKB4 | 21,408,697 | GNMA SF 30 YEAR | | | |
| 31397LKF5 | 2,438,194 | GNMA 30 YR 79 PROD | | | |
| 31397LKM0 | 7,806,652 | GNMA 30 YR 79 PROD | | | |
| 31397LKR9 | 9,035,085 | GNMA SF 30 YEAR | | | |
| 31397LRU5 | 48,549,571 | GNMA SF 30 YEAR | | | |
| 31397LRU5 | 9,752,396 | GNMA SF 30 YEAR | | | |
| 31397LRW1 | 48,891,571 | GNMA SF 30 YEAR | | | |
| 31397LRX9 | 3,780,890 | GNMA SF 30 YEAR | | | |
| 31397LRZ4 | 48,987,316 | GNMA SF 30 YEAR | | | |
| 31397LRZ4 | 24,493,658 | GNMA SF 30 YEAR | | | |
| 31397LSA8 | 5,852,383 | GNMA SF 30 YEAR | | | |
| 31397LSC4 | 4,921,494 | G N M A PASS THRU POOL 042411XWESTERN PACIFIC FINANCIAL CO | R/MD | 13.00 | 03/15/2011 |
| 31397LSE0 | 117,809 | GNMA SF 30 YEAR | | | |
| 31397LSG5 | 2,600 | GNMA SF 30 YEAR | | | |
| 31397LSH3 | 1,000 | G N M A PASS THRU POOL 048805XFIRST FEDERAL SAVINGS AND LO | R/MD | 12.50 | 12/15/2010 |
| 31397MFP7 | 7,579,655 | GNMA SF 30 YEAR | | | |
| 31397MFQ5 | 49,269,053 | G N M A PASS THRU POOL 059907XFIRST UNION MORTGAGE CORPOR | R/MD | 11.50 | 02/15/2013 |
| 31397MFQ5 | 49,269,053 | GNMA SF 30 YEAR | | | |
| 31397MFU6 | 11,096,823 | G N M A PASS THRU POOL 062274XTURNER-YOUNG INVESTMENT COMP | R/MD | 12.00 | 01/15/2013 |
| 31397MFX0 | 49,784,265 | G N M A PASS THRU POOL 067225XFLEET MORTGAGE CORPORATION | R/MD | 11.50 | 05/15/2013 |
| 31397MFX0 | 49,784,265 | GNMA SF 30 YEAR | | | |
| 31397MFX0 | 49,784,265 | G N M A PASS THRU POOL 102639XTHE RICHARD GILL COMPANY | R/MD | 12.00 | 09/15/2013 |
| 31397MGA9 | 49,784,265 | GNMA SF 30 YEAR | | | |
| 31397MGA9 | 49,784,265 | GNMA SF 30 YEAR | | | |
| 31397MGC5 | 22,931,481 | GNMA SF 30 YEAR | | | |
| 31397MRV1 | 20,000,000 | GNMA SF 30 YEAR | | | |
| 31397MRW9 | 25,000,000 | GNMA SF 30 YEAR | | | |
| 31397MRY5 | 3,719,784 | G N M A PASS THRU POOL 159970XCAMERON-BROWN COMPANY | R/MD | 9.50 | 11/15/2016 |
| 31397MRZ2 | 30,000,000 | GNMA SF 30 YEAR | | | |
| 31397MSH1 | 13,787,521 | GNMA SF 30 YEAR | | | |
| 31397MSN8 | 49,653,358 | GNMA SF 30 YEAR | | | |
| 31397MSN8 | 12,030,229 | G N M A PASS THRU POOL 175793XGULF AMERICAN MORTGAGE BANK | R/MD | 9.00 | 10/15/2016 |
| 31397MSQ1 | 49,397,034 | G N M A PASS THRU POOL 180421XGULF STATES MORTGAGE CO , I | R/MD | 8.50 | 11/15/2021 |
| 31397PU40 | 7,245,945 | GNMA SF 30 YEAR | | | |

Schedule A

| Cusip | Par Value | Description |
|-----------|------------|--|
| 31397PU81 | 7,025,206 | GNMA 489032 |
| 31397RBY1 | 53,212 | GNMA SF 30 YEAR |
| 31397RC81 | 7,325,429 | GNMA SF 30 YEAR |
| 31397RC87 | 3,450,243 | G N M A PASS THRU POOL 216120XRMD 9.50 08/15/2017 |
| 31397RC80 | 4,213,659 | GNMA SF 30 YEAR |
| 31397RCF1 | 36,287,051 | G N M A PASS THRU POOL 225123XASSOCIATES NATIONAL MORTGAG R/MD 9.00 11/15/2017 |
| 31397RCG9 | 6,047,843 | G N M A PASS THRU POOL 230689XMETMOR FINANCIAL INC R/MD 9.50 08/15/2017 |
| 31397REN2 | 5,250,368 | G N M A PASS THRU POOL 231079XFIRST COMMERCIAL MORTGAGE C R/MD 9.50 09/15/2017 |
| 31397RSH0 | 10,449,951 | GNMA SF 30 YEAR |
| 31397T3W0 | 47,900,148 | G N M A PASS THRU POOL 253461XBANCOSTON MORTGAGE CORPORA R/MD 9.00 12/15/2019 |
| 31397T3X8 | 7,369,253 | GNMA SF 30 YEAR |
| 31397T4A7 | 45,865,872 | GNMA SF 30 YEAR |
| 31397T4B5 | 7,056,288 | GNMA SF 30 YEAR |
| 31397T4K5 | 14,370,670 | GNMA SF 30 YEAR |
| 31397T4P4 | 11,919,516 | GNMA SF 30 YEAR |
| 31397T4Q2 | 10,167,325 | GNMA SF 30 YEAR |
| 31397T4S8 | 21,933,294 | GNMA SF 30 YEAR |
| 31397T4U3 | 1,495,451 | GNMA SF 30 YEAR |
| 31397T4V1 | 285,654 | GNMA SF 30 YEAR |
| 31397T4Z2 | 7,454,207 | GNMA SF 30 YEAR |
| 31397TEC2 | 38,574,207 | GNMA SF 30 YEAR |
| 31397TEE8 | 2,967,248 | GNMA SF 30 YEAR |
| 31397TEH1 | 48,731,487 | GNMA SF 30 YEAR |
| 31397TEJ7 | 3,748,576 | GNMA SF 30 YEAR |
| 31397TEL2 | 48,933,408 | GNMA SF 30 YEAR |
| 31397TEM0 | 3,764,108 | GNMA SF 30 YEAR |
| 31397TEP3 | 24,444,616 | GNMA SF 30 YEAR |
| 31397TEQ1 | 1,880,355 | GNMA SF 30 YEAR |
| 31397TF98 | 11,042 | GNMA SF 30 YEAR |
| 31397W5E1 | 15,339,000 | GNMA SF 30 YEAR |
| 31397WA39 | 6,590,876 | GNMA SF 30 YEAR |
| 31397WA62 | 9,789,890 | G N M A PASS THRU POOL 282698XGUILD MORTGAGE COMPANY R/MD 9.00 03/15/2020 |
| 31397WAH8 | 3,546,952 | G N M A PASS THRU POOL 282746XSOVRAN MORTGAGE CORPORATION R/MD 9.00 04/15/2020 |
| 31397WFS9 | 17,147,386 | G N M A PASS THRU POOL 287228XAMERICAS MORTGAGE COMPANY R/MD 9.50 04/15/2020 |
| 31397WU60 | 9,627,688 | GNMA SF 30 YEAR |
| 31397WUA1 | 48,593,940 | GNMA SF 30 YEAR |
| 31397WUB9 | 7,475,991 | GNMA SF 30 YEAR |
| 31397WUE3 | 49,374,448 | GNMA SF 30 YEAR |
| 31397WUE3 | 49,374,448 | GNMA SF 30 YEAR |
| 31397WUE3 | 49,374,448 | GNMA SF 30 YEAR |
| 31397WUE3 | 49,374,448 | GNMA 489032 |
| 31397WUE3 | 12,551,209 | GNMA SF 30 YEAR |
| 31397WUJ2 | 49,374,448 | GNMA SF 30 YEAR |
| 31397WUJ2 | 49,374,448 | GNMA SF 30 YEAR |
| 31397WUJ2 | 49,374,448 | GNMA 489032 |
| 31397WUJ2 | 49,374,448 | GNMA SF 30 YEAR |
| 31397WUP8 | 14,977,611 | GNMA 489032 |
| 31397WUS2 | 12,406,000 | GNMA 489032 |
| 31397WUT0 | 14,798,000 | G N M A PASS THRU POOL 312470XINLAND MORTGAGE CORPORATION R/MD 8.00 08/15/2021 |
| 31397WUU7 | 30,970,000 | G N M A PASS THRU POOL 314517XRMD 8.00 11/15/2021 |
| 31397WUV5 | 11,511,000 | GNMA SF 30 YEAR |
| 31397WUZ8 | 857,739 | GNMA SF 30 YEAR |
| 31397WV28 | 10,084 | G N M A PASS THRU POOL 319629XSIBLEY MORTGAGE CORPORATION R/MD 8.00 03/15/2022 |
| 31397Y3N9 | 49,309,594 | GNMA SF 30 YEAR |
| 31397Y3N9 | 49,309,594 | GNMA SF 30 YEAR |
| 31397Y3P4 | 7,586,082 | GNMA SF 30 YEAR |
| 31397Y3T6 | 21,072,170 | GNMA SF 30 YEAR |
| 31398ACN0 | 100,000 | GNMA SF 30 YEAR |
| 31398ADN9 | 100,000 | GNMA SF 30 YEAR |
| 31398AEE8 | 1,000 | GNMA SF 30 YEAR |
| 31398AFD9 | 50,000,000 | GNMA SF 30 YEAR |
| 31398AFD9 | 50,000,000 | GNMA SF 30 YEAR |
| 31398AFD9 | 50,000,000 | GNMA SF 30 YEAR |
| 31398AFD9 | 38,506,000 | GNMA SF 30 YEAR |
| 31398ALJ9 | 50,000,000 | GNMA SF 30 YEAR |
| 31398AMQ2 | 30,000,000 | GNMA SF 30 YEAR |
| 31398AMW9 | 11,433,000 | GNMA SF 30 YEAR |
| 31398APA4 | 50,000,000 | GNMA SF 30 YEAR |
| 31398APA4 | 48,920,000 | GNMA SF 30 YEAR |
| 31398APV8 | 21,624,000 | GNMA SF 30 YEAR |
| 31398ARA2 | 1,500,000 | GNMA 30YR SLIGHTLY SEASONED |
| 31398ARU8 | 29,500,000 | GNMA SF 30 YEAR |
| 31398ASD5 | 50,000,000 | GNMA SF 30 YEAR |
| 31398ASD5 | 50,000,000 | GNMA SF 30 YEAR |
| 31398ASD5 | 3,150,000 | GNMA SF 30 YEAR |
| 31398ASE3 | 32,980,000 | GNMA SF 30 YEAR |
| 31398ASH6 | 750,000 | GNMA SF 30 YEAR |
| 31400AAH1 | 2,653,371 | GNMA SF 30 YEAR |
| 31400AAS7 | 3,272,225 | GNMA SF 30 YEAR |
| 31400ARE0 | 198,591 | GNMA SF 30 YEAR |

Schedule A

| Cusip | Par Value | Description |
|-----------|------------|---|
| 31400B5Z5 | 27,515 | GNMA SF 30 YEAR |
| 31400CA85 | 810,194 | GNMA SF 30 YEAR |
| 31400CAT1 | 1,214,893 | GNMA SF 30 YEAR |
| 31400CCM4 | 38,441 | GNMA SF 30 YEAR |
| 31400CDE1 | 2,197,057 | GNMA 30YR SLIGHTLY SEASONED |
| 31400CHP2 | 63,454 | GNMA 30YR SLIGHTLY SEASONED |
| 31400DAK8 | 4,425 | GNMA SF 30 YEAR |
| 31400DWE8 | 367,161 | GNMA 352083 |
| 31400ECX8 | 203,373 | GNMA 352083 |
| 31400ED49 | 221,550 | GNMA 352083 |
| 31400EQL7 | 4,031,383 | GNMA 352083 |
| 31400FQE0 | 1,577,601 | GNMA SF 30 YEAR |
| 31400GUF0 | 207 | GNMA 30YR SLIGHTLY SEASONED |
| 31400H8Q1 | 3,369,663 | GNMA SF 30 YEAR |
| 31400HFC2 | 188 | GNMA 30YR SLIGHTLY SEASONED |
| 31400L3R3 | 88,013 | GNMA SF 30 YEAR |
| 31400L5R1 | 178,937 | GNMA SF 30 YEAR |
| 31400PWA9 | 165,615 | GNMA SF 30 YEAR |
| 31400QBD4 | 90,211 | GNMA SF 30 YEAR |
| 31400QCK7 | 38,659 | GNMA SF 30 YEAR |
| 31400QEB5 | 265 | GNMA SF 30 YEAR |
| 31400QUH4 | 114,495 | GNMA SF 30 YEAR |
| 31400R7K1 | 334,899 | GNMA SF 30 YEAR |
| 31400RRF0 | 2,937,402 | G N M A PASS THRU POOL 359984XTROY AND NICHOLS, INC R/M/D 7.50 12/15/2023 |
| 31400UE67 | 1,094 | GNMA SF 30 YEAR |
| 31400UF66 | 1,199 | GNMA SF 30 YEAR |
| 31400UMA9 | 107,171 | GNMA SF 30 YEAR |
| 31400VPZ9 | 408,096 | G N M A PASS THRU POOL 361832XISSUE DATE 09/01/1993R/M/D 7.50 09/15/2023 |
| 31400Y2Q8 | 248,407 | GNMA SF 30 YEAR |
| 31400YA89 | 1,482,741 | GNMA SF 30 YEAR |
| 31401AG84 | 4,761,527 | GNMA SF 30 YEAR |
| 31401BP41 | 12,578,448 | GNMA SF 30 YEAR |
| 31401D5A5 | 1,127,422 | GNMA SF 30 YEAR |
| 31401GC85 | 535,253 | G N M A PASS THRU POOL 376568XNORWEST MORTGAGE INC R/M/D 7.50 07/15/2009 |
| 31401HE65 | 1,871,044 | GNMA-15YR MATURITY |
| 31401HJ45 | 2,052,349 | GNMA SF 30 YEAR |
| 31401JM47 | 752,472 | GNMA SF 30 YEAR |
| 31401JTK4 | 11,296,493 | GNMA SF 30 YEAR |
| 31401JVN5 | 7,482,616 | GNMA-15YR MATURITY |
| 31401KLC7 | 2,681,341 | G N M A PASS THRU POOL 392147XCOUNTRYWIDE FUNDING CORPORA R/M/D 7.50 05/15/2024 |
| 31401LRQ8 | 3,430,078 | GNMA-15YR MATURITY |
| 31401NP29 | 3,516,940 | GNMA-15YR MATURITY |
| 31401NW39 | 1,848,155 | GNMA-15YR MATURITY |
| 31401WEA3 | 158,688 | GNMA SF 30 YEAR |
| 31402A4J2 | 2,296,942 | GNMA-15YR MATURITY |
| 31402BAT1 | 4,262 | GNMA-15YR MATURITY |
| 31402BDE1 | 758,490 | GNMA SF 30 YEAR |
| 31402C3J9 | 146,612 | GNMA SF 30 YEAR |
| 31402C3X8 | 419,481 | GNMA SF 30 YEAR |
| 31402C4B5 | 66,895 | GNMA SF 30 YEAR |
| 31402C4J8 | 14,729,127 | GNMA SF 30 YEAR |
| 31402C4X7 | 167,016 | GNMA-15YR MATURITY |
| 31402CQB1 | 3,186,476 | GNMA-15YR MATURITY |
| 31402CTC8 | 1,444,198 | GNMA SF 30 YEAR |
| 31402CTR3 | 357,338 | GNMA SF 30 YEAR |
| 31402CTZ5 | 816,845 | GNMA SF 30 YEAR |
| 31402CUJ9 | 1,600,055 | GNMA-15YR MATURITY |
| 31402CV58 | 6,521,448 | GNMA SF 30 YEAR |
| 31402CVQ2 | 21,098,121 | GNMA SF 30 YEAR |
| 31402CVQ2 | 21,098,121 | GNMA SF 30 YEAR |
| 31402CVQ2 | 9,855,776 | GNMA SF 30 YEAR |
| 31402CXE7 | 4,369,945 | GNMA SF 30 YEAR |
| 31402CXM9 | 3,358,275 | GNMA SF 30 YEAR |
| 31402CYN6 | 1,265,244 | GNMA SF 30 YEAR |
| 31402CYP1 | 1,048,578 | GNMA SF 30 YEAR |
| 31402CYQ9 | 1,512,656 | GNMA SF 30 YEAR |
| 31402D5A4 | 6,631,174 | GNMA SF 30 YEAR |
| 31402DAK8 | 26,289 | GNMA SF 30 YEAR |
| 31402DBF8 | 533,260 | GNMA SF 30 YEAR |
| 31402DBP4 | 161,572 | GNMA SF 30 YEAR |
| 31402DF70 | 183,961 | GNMA SF 30 YEAR |
| 31402DFY1 | 344,996 | GNMA SF 30 YEAR |
| 31402DGL8 | 884,224 | GNMA SF 30 YEAR |
| 31402DHX1 | 39,125 | GNMA-15YR MATURITY |
| 31402DM56 | 109,581 | GNMA SF 30 YEAR |
| 31402DMT4 | 277,633 | GNMA SF 30 YEAR |
| 31402DQF0 | 453 | GNMA SF 30 YEAR |
| 31402FB81 | 259,470 | GNMA SF 30 YEAR |
| 31402FBD6 | 1,987,493 | GNMA SF 30 YEAR |
| 31402FJ89 | 47,674 | GNMA SF 30 YEAR |

Schedule A

| Cuslp | Par Value | Description |
|-----------|------------|--------------------------|
| 31402HH61 | 3,885,453 | GNMA SF 30 YEAR |
| 31402HYPO | 218,433 | GNMA SF 30 YEAR |
| 31402NJP4 | 11,680 | GNMA SF 30 YEAR |
| 31402Q6P1 | 904,114 | GNMA SF 30 YEAR |
| 31402Q7D7 | 23,049,432 | GNMA SF 30 YEAR |
| 31402Q7D7 | 6,427,697 | GNMA SF 30 YEAR |
| 31402QR60 | 23,202,808 | GNMA SF 30 YEAR |
| 31402QR60 | 11,428,601 | GNMA SF 30 YEAR |
| 31402QR78 | 50,234 | GNMA SF 30 YEAR |
| 31402QSK8 | 4,086 | GNMA SF 30 YEAR |
| 31402QTQ4 | 6,350,184 | GNMA SF 30 YEAR |
| 31402QWA5 | 2,505,033 | GNMA SF 30 YEAR |
| 31402QYV7 | 2,773,036 | GNMA SF 30 YEAR |
| 31402QZU8 | 19,218,280 | GNMA SF 30 YEAR |
| 31402RAG4 | 4,482,860 | GNMA SF 30 YEAR |
| 31402RDD8 | 2,914,424 | GNMA SF 30 YEAR |
| 31402RDF3 | 394,928 | GNMA SF 30 YEAR |
| 31402RDG1 | 3,033,908 | GNMA SF 30 YEAR |
| 31402RH28 | 389,402 | GNMA SF 30 YEAR |
| 31402RJE0 | 25,502,706 | GNMA SF 30 YEAR |
| 31402RJE0 | 23,778,582 | GNMA SF 30 YEAR |
| 31402RJH3 | 55,754 | GNMA SF 30 YEAR |
| 31402RNF2 | 1,467,602 | GNMA SF 30 YEAR |
| 31402RNR6 | 224,277 | GNMA SF 30 YEAR |
| 31402RP86 | 19,561,385 | GNMA SF 30 YEAR |
| 31402RPU7 | 2,438,696 | GNMA-15YR MATURITY |
| 31402RQD4 | 8,387,742 | GNMA SF 30 YEAR |
| 31402RQE2 | 8,184,219 | GNMA SF 30 YEAR |
| 31402RRA9 | 200,192 | GNMA SF 30 YEAR |
| 31402RRN1 | 3,165,528 | GNMA SF 30 YEAR |
| 31402RSG5 | 653,933 | GNMA-15YR MATURITY |
| 31402RSM2 | 25,387 | GNMA SF 30 YEAR |
| 31402RSP5 | 3,991,083 | GNMA SF 30 YEAR |
| 31402RWW5 | 204,431 | GNMA SF 30 YEAR |
| 31402UQ21 | 508,254 | GNMA SF 30 YEAR |
| 31402UQW5 | 1,725,560 | GNMA-15YR MATURITY |
| 31402W3U0 | 390,312 | GNMA SF 30 YEAR |
| 31402WLH9 | 653,985 | GNMA-15YR MATURITY |
| 31402WWN4 | 8,839,524 | GNMA-15YR MATURITY |
| 31402YM84 | 196,802 | GNMA SF 30 YEAR |
| 31402YNA8 | 4,435,857 | GNMA SF 30 YEAR |
| 31403A6Z3 | 45,001 | GNMA SF 30 YEAR |
| 31403B6X6 | 9,501,952 | GNMA SF 30 YEAR |
| 31403BW82 | 313,637 | GNMA SF 30 YEAR |
| 31403C2L4 | 29,784,978 | GNMA-15YR MATURITY |
| 31403C2L4 | 14,695,422 | GNMA SF 30 YEAR |
| 31403C2Y6 | 104,062 | GNMA SF 30 YEAR |
| 31403C8H9 | 32,301,876 | GNMA SF 30 YEAR |
| 31403C8H9 | 32,301,876 | GNMA SF 30 YEAR |
| 31403C8H9 | 32,301,876 | GNMA-15YR MATURITY |
| 31403C8H9 | 24,118,455 | GNMA SF 30 YEAR |
| 31403C8L0 | 237,686 | GNMA SF 30 YEAR |
| 31403CUZ2 | 134,218 | GNMA-15YR MATURITY |
| 31403CVQ1 | 296,163 | GNMA SF 30 YEAR |
| 31403CX22 | 11,525 | GNMA SF 30 YEAR |
| 31403CXP1 | 177,454 | GNMA PUERTO RICO 30 YEAR |
| 31403CZS3 | 102,849 | GNMA SF 30 YEAR |
| 31403DC56 | 2,603,896 | GNMA SF 30 YEAR |
| 31403DC80 | 27,069,198 | GNMA SF 30 YEAR |
| 31403DCQ0 | 2,695,522 | GNMA SF 30 YEAR |
| 31403DDX4 | 37,033,096 | GNMA SF 30 YEAR |
| 31403DGU7 | 469,302 | GNMA SF 30 YEAR |
| 31403DGZ6 | 38,940,778 | GNMA SF 30 YEAR |
| 31403DGZ6 | 38,940,778 | GNMA SF 30 YEAR |
| 31403DGZ6 | 38,940,778 | GNMA SF 30 YEAR |
| 31403DGZ6 | 38,940,778 | GNMA SF 30 YEAR |
| 31403DGZ6 | 38,940,778 | GNMA SF 30 YEAR |
| 31403DGZ6 | 24,922,098 | GNMA SF 30 YEAR |
| 31403DJE0 | 917,018 | GNMA SF 30 YEAR |
| 31403DJG5 | 7,111,132 | GNMA SF 30 YEAR |
| 31403DLR8 | 8,444,056 | GNMA SF 30 YEAR |
| 31403DLS6 | 13,842,319 | GNMA SF 30 YEAR |
| 31403DPQ6 | 4,044,758 | GNMA SF 30 YEAR |
| 31403DPT0 | 34,207,456 | GNMA SF 30 YEAR |
| 31403DPT0 | 17,514,217 | GNMA SF 30 YEAR |
| 31403DPW3 | 34,069,079 | GNMA SF 30 YEAR |
| 31403DPW3 | 34,069,079 | GNMA SF 30 YEAR |
| 31403DPW3 | 34,069,079 | GNMA SF 30 YEAR |
| 31403DPW3 | 19,751,217 | GNMA SF 30 YEAR |
| 31403DRX9 | 27,928,113 | GNMA-15YR MATURITY |

Schedule A

| Cusip | Par Value | Description |
|-----------|------------|--------------------------|
| 31403DSA8 | 32,324,366 | GNMA-15YR MATURITY |
| 31403DT25 | 482,272 | LOW LOAN GNMA SF 30 YEAR |
| 31403DVW8 | 1,283,781 | GNMA SF 30 YEAR |
| 31403DVZ9 | 500,000 | GNMA-15YR MATURITY |
| 31403DWC9 | 415,599 | GNMA SF 30 YEAR |
| 31403DXP9 | 10,001,108 | GNMA SF 30 YEAR |
| 31403F2H6 | 6,638,030 | GNMA SF 30 YEAR |
| 31403FBT0 | 2,412,541 | GNMA SF 30 YEAR |
| 31403FXN9 | 5,580,825 | GNMA SF 30 YEAR |
| 31403FXX7 | 39,321 | GNMA SF 30 YEAR |
| 31403JD37 | 4,473,735 | GNMA SF 30 YEAR |
| 31403JJE7 | 472,632 | GNMA SF 30 YEAR |
| 31403JX50 | 187,108 | GNMA SF 30 YEAR |
| 31403KZB2 | 36,121 | LOW LOAN GNMA SF 30 YEAR |
| 31403LDJ7 | 866,876 | GNMA SF 30 YEAR |
| 31403MV30 | 349,414 | GNMA SF 30 YEAR |
| 31403MWB1 | 230,410 | GNMA SF 30 YEAR |
| 31403MXN4 | 159,690 | GNMA SF 30 YEAR |
| 31403QCD0 | 82,079 | GNMA SF 30 YEAR |
| 31403QLB4 | 1,565 | GNMA SF 30 YEAR |
| 31403QPT1 | 824,590 | GNMA SF 30 YEAR |
| 31403QV56 | 92,402 | GNMA SF 30 YEAR |
| 31403SBL9 | 807,179 | GNMA SF 30 YEAR |
| 31403SDD5 | 2,525,408 | GNMA SF 30 YEAR |
| 31403SK70 | 77,592 | GNMA SF 30 YEAR |
| 31403UVN8 | 876,235 | GNMA SF 30 YEAR |
| 31403UWW7 | 98,157 | GNMA SF 30 YEAR |
| 31403VHQ5 | 136,328 | GNMA SF 30 YEAR |
| 31403VM97 | 286,410 | GNMA PUERTO RICO 30 YEAR |
| 31403W8V8 | 200,338 | GNMA PUERTO RICO 30 YEAR |
| 31403WFF8 | 356,516 | GNMA PUERTO RICO 30 YEAR |
| 31403WJU2 | 1,046,582 | GNMA SF 30 YEAR |
| 31403X4D4 | 14,329 | GNMA SF 30 YEAR |
| 31403X7A7 | 9,918,919 | GNMA SF 30 YEAR |
| 31403X7C3 | 174,487 | GNMA SF 30 YEAR |
| 31403XPV1 | 1,011,635 | LOW LOAN GNMA SF 30 YEAR |
| 31403XPY5 | 40,702 | LOW LOAN GNMA SF 30 YEAR |
| 31403XTS4 | 17,387 | GNMA SF 30 YEAR |
| 31403XW43 | 2,123,296 | GNMA SF 30 YEAR |
| 31403XWH4 | 1,000,356 | GNMA SF 30 YEAR |
| 31403XX91 | 477,383 | GNMA SF 30 YEAR |
| 31403XXC4 | 159,233 | LOW LOAN GNMA SF 30 YEAR |
| 31404A4R2 | 79,290 | LOW LOAN GNMA SF 30 YEAR |
| 31404AVU5 | 15,181 | GNMA SF 30 YEAR |
| 31404BD33 | 441,387 | GNMA SF 30 YEAR |
| 31404BGD8 | 2,932,897 | GNMA SF 30 YEAR |
| 31404DLJ5 | 630,128 | GNMA SF 30 YEAR |
| 31404EP34 | 173,705 | GNMA SF 30 YEAR |
| 31404ETV8 | 139,868 | GNMA SF 30 YEAR |
| 31404F7C1 | 29,809 | LOW LOAN GNMA SF 30 YEAR |
| 31404FZX4 | 64,652 | GNMA SF 30 YEAR |
| 31404GYU9 | 1,598,224 | GNMA SF 30 YEAR |
| 31404H3A5 | 72,653 | GNMA SF 30 YEAR |
| 31404HLA5 | 548,514 | GNMA SF 30 YEAR |
| 31404HU58 | 568,594 | GNMA SF 30 YEAR |
| 31404HZW2 | 29,284 | GNMA SF 30 YEAR |
| 31404JES0 | 2,876,602 | GNMA PUERTO RICO 30 YEAR |
| 31404JFJ9 | 2,918,709 | GNMA PUERTO RICO 30 YEAR |
| 31404JPU3 | 184,517 | GNMA PUERTO RICO 30 YEAR |
| 31404KZ54 | 17,806 | GNMA PUERTO RICO 30 YEAR |
| 31404NK54 | 2,329,087 | GNMA SF 30 YEAR |
| 31404P2R1 | 568,627 | GNMA SF 30 YEAR |
| 31404PGF2 | 203,763 | GNMA SF 30 YEAR |
| 31404QJH3 | 328,836 | GNMA SF 30 YEAR |
| 31404QLX5 | 22,808 | GNMA SF 30 YEAR |
| 31404RLU9 | 399,511 | GNMA SF 30 YEAR |
| 31404SDM4 | 2,856,421 | GNMA SF 30 YEAR |
| 31404SFP5 | 481,512 | GNMA SF 30 YEAR |
| 31404SNB7 | 1,333,812 | GNMA SF 30 YEAR |
| 31404TTR4 | 219,407 | GNMA SF 30 YEAR |
| 31404U6K1 | 8,111 | GNMA SF 30 YEAR |
| 31404UCG3 | 171,889 | LOW LOAN GNMA SF 30 YEAR |
| 31404VZF8 | 61,362 | GNMA SF 30 YEAR |
| 31404WBA3 | 539,997 | GNMA SF 30 YEAR |
| 31404WJ9 | 5,481,521 | GNMA SF 30 YEAR |
| 31404WWF9 | 1,422,483 | LOW LOAN GNMA SF 30 YEAR |
| 31404XQ49 | 117,802 | GNMA SF 30 YEAR |
| 31404YDH2 | 153,334 | GNMA-15YR MATURITY |
| 31405AH22 | 436,796 | GNMA SF 30 YEAR |
| 31405AKQ5 | 893,948 | GNMA SF 30 YEAR |

Schedule A

| Cusip | Par Value | Description | | |
|------------|------------|--|------------|------------|
| 31405ALN1 | 10,811 | GNMA SF 30 YEAR | | |
| 31405AU68 | 9,990 | LOW LOAN GNMA SF 30 YEAR | | |
| 31405CFX2 | 1,418 | LOW LOAN GNMA SF 30 YEAR | | |
| 31405D2F3 | 141,392 | GNMA PUERTO RICO 30 YEAR | | |
| 31405DEZ8 | 488,138 | GNMA PUERTO RICO 30 YEAR | | |
| 31405DR66 | 206,040 | GNMA SF 30 YEAR | | |
| 31405DSL2 | 862,351 | GNMA SF 30 YEAR | | |
| 31405DTG2 | 295,285 | GNMA-15YR MATURITY | | |
| 31405E4Z5 | 3,044,023 | GNMA SF 30 YEAR | | |
| 31405EQ4 | 275,579 | GNMA SF 30 YEAR | | |
| 31405E8W0 | 1,051,435 | LOW LOAN GNMA SF 30 YEAR | | |
| 31405EEC5 | 8,811 | LOW LOAN GNMA SF 30 YEAR | | |
| 31405EEV1 | 351,182 | GNMA SF 30 YEAR | | |
| 31405ERS6 | 328,451 | GNMA SF 30 YEAR | | |
| 31405FFL1 | 96,581 | GNMA SF 30 YEAR | | |
| 31405FGT3 | 521,984 | GNMA SF 30 YEAR | | |
| 31405FN40 | 20,933 | GNMA SF 30 YEAR | | |
| 31405FQX3 | 286,381 | GNMA SF 30 YEAR | | |
| 31405FS37 | 1,492,466 | GNMA SF 30 YEAR | | |
| 31405FWQ1 | 4,776,585 | GNMA SF 30 YEAR | | |
| 31405GCCX6 | 6,944 | GNMA SF 30 YEAR | | |
| 31405GSU5 | 832,197 | LOW LOAN GNMA SF 30 YEAR | | |
| 31405H2X5 | 1,808,515 | GNMA SF 30 YEAR | | |
| 31405HGH5 | 129,018 | GNMA SF 30 YEAR | | |
| 31405J3Q5 | 8,195 | GNMA SF 30 YEAR | | |
| 31405JAX2 | 20,590 | GNMA SF 30 YEAR | | |
| 31405JDK7 | 1,462,751 | GNMA SF 30 YEAR | | |
| 31405JEF7 | 5,708,149 | GNMA SF 30 YEAR | | |
| 31405JFC3 | 2,404,615 | GNMA SF 30 YEAR | | |
| 31405JZT4 | 8,988 | GNMA SF 30 YEAR | | |
| 31405KB91 | 139,007 | GNMA SF 30 YEAR | | |
| 31405KEJ6 | 704,214 | GNMA SF 30 YEAR | | |
| 31405KXG1 | 90,844 | GNMA SF 30 YEAR | | |
| 31405KXL0 | 561,000 | GNMA SF 30 YEAR | | |
| 31405M3Z8 | 112,667 | GNMA SF 30 YEAR | | |
| 31405MEC7 | 2,087,156 | GNMA SF 30 YEAR | | |
| 31405MFW2 | 61,383 | GNMA SF 30 YEAR | | |
| 31405MSS7 | 82,775 | GNMA SF 30 YEAR | | |
| 31405MXL8 | 151,181 | GNMA SF 30 YEAR | | |
| 31405NAV7 | 289,527 | GNMA SF 30 YEAR | | |
| 31405NKP9 | 18,749 | GNMA SF 30 YEAR | | |
| 31405QBX5 | 155,613 | G N M A PASS THRU POOL 780019XR/MD 9.50 12/15/2009 | | |
| 31405QLC0 | 1,253,922 | GNMA SF 30 YEAR | | |
| 31405QSD1 | 15,920 | GNMA 780142 | | |
| 31405SU89 | 11,989 | GNMA 780142 | | |
| 31405UDH9 | 453,258 | GNMA SF 30 YEAR | | |
| 31405VGA9 | 8,192,246 | GNMA SF 30 YEAR | | |
| 31405VXW2 | 15,902 | GNMA SEAS MAT BEFORE 2010 | | |
| 31405WMJ1 | 168,833 | GNMA SEAS MAT BEFORE 2010 | | |
| 31405WXK8 | 1,683,951 | GNMA SF 30 YEAR | | |
| 31405Y3S8 | 205,387 | GNMA-15YR MATURITY | | |
| 31405YVL2 | 7,147 | GNMA-15YR MATURITY | | |
| 31406ADC3 | 5,373,655 | GNMA 30 YR 79 PROD | | |
| 31406AYN6 | 133,500 | GNMA SF 30 YEAR | | |
| 31406BQU7 | 75,840 | GNMA SF 30 YEAR | | |
| 31406CC30 | 19,436 | GNMA SF 30 YEAR | | |
| 31406CU55 | 348,692 | GNMA SF 30 YEAR | | |
| 31406D7B6 | 169,949 | GNMA SF 30 YEAR | | |
| 31406JR21 | 299,300 | GNMA-15YR MATURITY | | |
| 31406MF50 | 18,426 | GNMA SF 30 YEAR | | |
| 31406MFN1 | 304,622 | GNMA SF 30 YEAR | | |
| 31406MHR0 | 2,839,447 | GNMA-15YR MATURITY | | |
| 31406NDN1 | 517,912 | GNMA SF 30 YEAR | | |
| 31406P3J6 | 2,264,784 | GNMA SF 30 YEAR | | |
| 31406PV89 | 827,075 | GNMA SF 30 YEAR | | |
| 31406QQX8 | 13,441,187 | GNMA SF 30 YEAR | | |
| 31406RYP4 | 707,454 | GNMA SF 30 YEAR | | |
| 31406S3P6 | 41,792 | GNMA SF 30 YEAR | | |
| 31406UCV8 | 33,862 | GNMA SF 30 YEAR | | |
| 31406UDS4 | 8,189,456 | GNMA SF 30 YEAR | | |
| 31406WBX1 | 177,141 | GNMA SF 30 YEAR | | |
| 31406WGH1 | 1,423,368 | GNMA SF 30 YEAR | | |
| 31406X2K7 | 1,244,438 | GNMA SF 30 YEAR | | |
| 31406XBG4 | 56,110 | GNMA SF 30 YEAR | | |
| 31406XL83 | 146,059 | GNMA SF 30 YEAR | | |
| 31406XWE8 | 6,101,395 | GNMA SF 30 YEAR | | |
| 31406YE55 | 886,206 | GNMA SF 30 YEAR | | |
| 31406YTR1 | 11,179 | GNMA II-JUMBOS | | |
| 31407BQJ1 | 125,580 | G N M A PASS THRU POOL 000380MGNMA II | R/MD 11.00 | 08/20/2015 |
| 31407BR43 | 40,874 | G N M A PASS THRU POOL 000549MGNMA II | R/MD 9.00 | 05/20/2016 |

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| Cusip | Par Value | Description | | | |
|-----------|------------|---|---------------------|------------|--|
| 31407BSL4 | 34,009 | G N M A PASS THRU POOL 000570MGNMA II | R/MD 9.00 | 06/20/2016 | |
| 31407BSM2 | 425,033 | G N M A PASS THRU POOL 000608MMULTIPLE ISSUER | R/MD 9.00 | 08/20/2016 | |
| 31407BSN0 | 252,528 | G N M A PASS THRU POOL 000625MR/MD | 9.00 | 09/20/2016 | |
| 31407BWM7 | 6,603,187 | G N M A PASS THRU POOL 000660MGNMA II | R/MD 9.00 | 11/20/2016 | |
| 31407CAE7 | 2,947,547 | GNMA II-JUMBOS | | | |
| 31407CEJ2 | 6,103,732 | GNMA II-JUMBOS | | | |
| 31407DT70 | 882,204 | GNMA II-JUMBOS | | | |
| 31407DTK1 | 1,895,220 | GNMA II-JUMBOS | | | |
| 31407DTX3 | 2,751,396 | G N M A PASS THRU POOL 000983MR/MD | 9.50 | 05/20/2018 | |
| 31407DVH5 | 117,823 | GNMA II-JUMBOS | | | |
| 31407EJ79 | 21,677 | G N M A PASS THRU POOL 001122MR/MD | 10.00 | 01/20/2019 | |
| 31407FGD8 | 17,952 | G N M A PASS THRU POOL 001142MR/MD | 7.00 | 05/20/2023 | |
| 31407FXW5 | 98,062 | GNMA II-JUMBOS | | | |
| 31407GC89 | 126,700 | G N M A PASS THRU POOL 001268MR/MD | 8.00 | 07/20/2023 | |
| 31407GZ50 | 152,325 | G N M A PASS THRU POOL 001272MSINGLE FAMILY LOAN POOL | R/MD 9.00 | 10/20/2019 | |
| 31407HF84 | 18,487 | G N M A PASS THRU POOL 001326MR/MD | 9.00 | 01/20/2020 | |
| 31407HF92 | 687,454 | G N M A PASS THRU POOL 001344MR/MD | 9.00 | 02/20/2020 | |
| 31407HHT4 | 1,037,133 | G N M A PASS THRU POOL 001398MR/MD | 9.00 | 05/20/2020 | |
| 31407HLL8 | 66,260 | GNMA II-JUMBOS | | | |
| 31407HYX8 | 102,184 | G N M A PASS THRU POOL 001453MR/MD | 9.50 | 08/20/2020 | |
| 31407JBC5 | 271,388 | GNMA II-JUMBOS | | | |
| 31407JDK5 | 2,875,583 | G N M A PASS THRU POOL 001598MR/MD | 9.00 | 04/20/2021 | |
| 31407JHX3 | 1,710,389 | G N M A PASS THRU POOL 001831MGNMA | R/MD 8.50 | 06/20/2021 | |
| 31407JTW2 | 355,698 | G N M A PASS THRU POOL 001753MR/MD | 7.00 | 06/20/2024 | |
| 31407KNU9 | 255,114 | G N M A PASS THRU POOL 001758MR/MD | 8.00 | 01/20/2022 | |
| 31407KUX5 | 208,090 | G N M A PASS THRU POOL 001774MR/MD | 8.00 | 02/20/2022 | |
| 31407KVN8 | 94,852 | GNMA II-JUMBOS | | | |
| 31407LCK1 | 197,917 | GNMA II-JUMBOS | | | |
| 31407LCU9 | 755,875 | GNMA II-JUMBOS | | | |
| 31407LDV8 | 917,966 | G N M A PASS THRU POOL 001940MR/MD | 9.00 | 12/20/2024 | |
| 31407MY41 | 2,723,727 | GNMA II-JUMBOS | | | |
| 31407MZH1 | 1,018,148 | GNMA II-JUMBOS | | | |
| 31407NJJ3 | 12,686,489 | GNMA II-JUMBOS | | | |
| 31407NJK0 | 12,109,345 | GNMA II-JUMBOS | | | |
| 31407NQM8 | 2,433,725 | GNMA II-JUMBOS | | | |
| 31407PMG0 | 196,685 | GNMA II-JUMBOS | | | |
| 31407PUV8 | 26,935 | GNMA II-JUMBOS | | | |
| 31407Q8X9 | 12,215 | GNMA II-JUMBOS | | | |
| 31407QFW1 | 382,943 | GNMA II-JUMBOS | | | |
| 31407QQ74 | 1,021,514 | GNMA II-JUMBOS | | | |
| 31407RTH7 | 453,702 | GNMA II-JUMBOS | | | |
| 31407SEB4 | 939,833 | GNMA II-JUMBOS | | | |
| 31407SG30 | 649,253 | GNMA II-JUMBOS | | | |
| 31407SHL9 | 2,897,873 | GNMA II-JUMBOS | | | |
| 31407SP63 | 359,401 | GNMA II-JUMBOS | | | |
| 31407T2H2 | 587,197 | GNMA II-JUMBOS | | | |
| 31407TW71 | 57,760 | G N M A PASS THRU POOL 002660MISSUE DATE | 10/01/1998R/MD 7.50 | 10/20/2028 | |
| 31407VLY9 | 539,604 | GNMA II-JUMBOS | | | |
| 31407VMQ5 | 1,211,592 | GNMA II-JUMBOS | | | |
| 31407VQL2 | 212,483 | GNMA II-JUMBOS | | | |
| 31407VVZ5 | 790,828 | GNMA II-JUMBOS | | | |
| 31407VXU4 | 36,650 | GNMA II-JUMBOS | | | |
| 31407VZR9 | 56,656 | GNMA II-JUMBOS | | | |
| 31407X3Y5 | 453 | GNMA II-JUMBOS | | | |
| 31407Y4B2 | 455,001 | GNMA II-JUMBOS | | | |
| 31407YER8 | 14,804 | GNMA II-JUMBOS | | | |
| 31407YPV5 | 66,877 | GNMA II-JUMBOS | | | |
| 31407YRV3 | 981,135 | GNMA II-JUMBOS | | | |
| 31407YVJ5 | 704,397 | GNMA II-JUMBOS | | | |
| 31408AEM8 | 4,155 | GNMA II-JUMBOS | | | |
| 31408AGD6 | 922,288 | GNMA II-JUMBOS | | | |
| 31408AH37 | 227,786 | GNMA II-JUMBOS | | | |
| 31408BHQ4 | 847,852 | GNMA II-JUMBOS | | | |
| 31408BK98 | 85,162 | GNMA II-JUMBOS | | | |
| 31408DA95 | 91,575 | WAMGN2 | | | |
| 31408EJY9 | 1,338,664 | GNMA II-JUMBOS | | | |
| 31408EUJ9 | 186,060 | GNMA II-JUMBOS | | | |
| 31408EVP4 | 739,351 | GNMA II-JUMBOS | | | |
| 31408FDL0 | 123,819 | GNMA II-JUMBOS | | | |
| 31408FKF5 | 108,477 | GNMA II-JUMBOS | | | |
| 31408FMN6 | 1,646,543 | GNMA II-JUMBOS | | | |
| 31408FNE5 | 4,618,471 | GNMA II-JUMBOS | | | |
| 31408FTH2 | 1,030,542 | GNMA II-JUMBOS | | | |
| 31408GLS4 | 5,314,032 | GNMA II 15YR-JUMBO | | | |
| 31408GZG5 | 1,385,738 | GNMA II-JUMBOS | | | |
| 31408HA88 | 800,031 | GNMA II-JUMBOS | | | |
| 31408HKP9 | 352,291 | GNMA II-JUMBOS | | | |
| 31408JGB1 | 634,748 | GNMA II-JUMBOS | | | |
| 31408JKF7 | 499,999 | GNMA II-JUMBOS | | | |
| 31408YMJ4 | 112,979 | GNMA II-JUMBOS | | | |

Schedule A

| Cusip | Par Value | Description |
|-----------|------------|--|
| 31409ALQ0 | 298,291 | GNMA II-JUMBOS |
| 31409AQZ8 | 1,684,365 | GNMA II-JUMBOS |
| 31409BHE0 | 820,328 | GNMA II-JUMBOS |
| 31409EK87 | 11,000,099 | GNMA II-JUMBOS |
| 31409FK98 | 2,111,580 | GNMA II 15YR-JUMBO |
| 31409GHP4 | 239,015 | GNMA II-JUMBOS |
| 31409GNZ8 | 263,542 | GNMA II-JUMBOS |
| 31409GPX8 | 1,336,884 | GNMA II 15YR-JUMBO |
| 31409GUT1 | 240,109 | GNMA II-JUMBOS |
| 31409GVR4 | 98,692 | GNMA II-JUMBOS |
| 31409JUZ1 | 81,264 | GNMA II-JUMBOS |
| 31409T8H8 | 797,359 | GNMA II-JUMBOS |
| 31409TU71 | 1,000,000 | GNMA II-JUMBOS |
| 31409U4H5 | 703,218 | GNMA II-JUMBOS |
| 31409UAP0 | 760,585 | GNMA II-JUMBOS |
| 31409UBD6 | 597,466 | GNMA II-JUMBOS |
| 31409UGM1 | 110,088 | GNMA II-JUMBOS |
| 31409V3W1 | 844,207 | GNMA II-JUMBOS |
| 31409VAJ2 | 239,038 | NEW WALA GN2 |
| 31409VKR3 | 34,521,875 | GNMA II-JUMBOS |
| 31409VZ89 | 3,324,289 | GNMA II 15YR-JUMBO |
| 31409WAA9 | 11,736,294 | GNMA II-JUMBOS |
| 31409WBM2 | 516,287 | G2 MJM MULTI-ISSUE JUMBO |
| 31409WNJ6 | 11,999,998 | GNMA II-JUMBOS |
| 31409WVK2 | 196,899 | GNMA II-JUMBOS |
| 31409XBL2 | 1,000,919 | GNMA II 15YR-JUMBO |
| 31409XBX8 | 1,984,263 | GNMA II 15YR-JUMBO |
| 31409XNV5 | 374,599 | GNMA II-JUMBOS |
| 31409XPK9 | 319,483 | GNMA II-JUMBOS |
| 31409XTQ2 | 1,651,898 | GNMA II-JUMBOS |
| 31410AJM9 | 262,288 | GNMA II-JUMBOS |
| 31410BBW3 | 864,328 | G2 MJM MULTI-ISSUE JUMBO |
| 31410BHQ0 | 84,677 | GNMA II-JUMBOS |
| 31410C7M8 | 228,091 | GNMA II-JUMBOS |
| 31410CDS8 | 57,258 | GNMA II-JUMBOS |
| 31410CJQ8 | 92,685 | GNMA II-JUMBOS |
| 31410CTP7 | 3,946,849 | G2A8052 |
| 31410D8K1 | 384,964 | G N M A PASS THRU POOL 008059MISSUE DATE 10/01/1992 R/M/D 5.125 10/20/2022 |
| 31410DAE0 | 801,213 | GNMA II ARM |
| 31410DLP3 | 385,980 | GNMA II ARM |
| 31410DVP2 | 8,399 | G2A8217 |
| 31410DVY3 | 300,000 | GNMA ARM 008218 |
| 31410E4G0 | 15,918,141 | GNMA ARM 008280 |
| 31410ELC0 | 999,900 | GNMA ARMS +150 |
| 31410ELD8 | 888,450 | G96OCT11 NCVT +150 1/11 10/96 |
| 31410EMG0 | 19,670 | G96OCT11 NCVT +150 1/11 10/96 |
| 31410EMJ4 | 92,666 | G2A8459 |
| 31410EQX9 | 627,539 | G2A8459 |
| 31410EXG8 | 1,789,143 | G2A8459 |
| 31410F3D5 | 9,836 | G2A8459 |
| 31410F5R2 | 171,895 | G2A8459 |
| 31410FSS5 | 384,888 | G2A8459 |
| 31410FSG1 | 1,141,629 | G2A8477 |
| 31410FU80 | 10,589,524 | G2 ARM 8547 |
| 31410FUZ8 | 2,196,414 | G2 ARM 8547 |
| 31410FZ32 | 191,699 | G2 ARM 8547 |
| 31410G2P7 | 44,669,326 | G2 ARM 8547 |
| 31410G2P7 | 815,102 | GNMA ARMS +150 |
| 31410G2Q5 | 43,806,474 | GNMA ARMS +150 |
| 31410G2Q5 | 4,583,704 | G N M A PASS THRU POOL 008883MISSUE DATE 12/01/1991 R/M/D 5.125 12/20/2021 |
| 31410G2X0 | 777,540 | G2A8927 |
| 31410GBP7 | 1,629,944 | G2A8927 |
| 31410GE66 | 3,062,327 | G2A8927 |
| 31410GE90 | 1,927,420 | G2A8927 |
| 31410GGB3 | 26,991 | G2A00894 |
| 31410GGE7 | 3,866,573 | G2A00894 |
| 31410GH97 | 40,286 | G2A00894 |
| 31410GJ38 | 41,230,633 | G2A00894 |
| 31410GJ38 | 41,230,633 | G2A00894 |
| 31410GJ38 | 41,230,633 | G2A00894 |
| 31410GJ38 | 22,336,392 | G2A00894 |
| 31410GJS3 | 1,293,358 | G2A008971 |
| 31410GKP7 | 818,763 | G2A008971 |
| 31410GL84 | 11,778,235 | G2A008971 |
| 31410GMC4 | 4,440,284 | G2A008971 |
| 31410GN58 | 708,781 | G2A008971 |
| 31410GN74 | 1,850,743 | G2A008971 |
| 31410GPM9 | 41,908,080 | GNMA ARMS +150 |
| 31410GPM9 | 41,908,080 | GNMA ARM 008991 |
| 31410GPM9 | 359,791 | GNMA ARMS +150 |

Schedule A

| Cusip | Par Value | Description | | |
|--------------|------------------|------------------------------------|------------|------------|
| 31410GPP2 | 561,476 | GNMA ARMS +150 | | |
| 31410GRA3 | 14,631,872 | GNMA 3/1 ARM 080119 | | |
| 31410GRF2 | 741,831 | GNMA ARM 080376 | | |
| 31410GRK1 | 181,101 | G2A80470 | | |
| 31410GUR2 | 210,980 | GNMA II - ARM SPEC | | |
| 31410GVU4 | 492,363 | GNMA ARM 080753 | | |
| 31410GW90 | 24,425,041 | GNMA ARM 080542 | | |
| 31410KBJ2 | 7,739 | GNMA II - ARM SPEC | | |
| 31410KC36 | 218,705 | GNMA ARMS +150 | | |
| 31410KE75 | 25,253,480 | GNMA ARM 080727 | | |
| 31410KHP2 | 39,780,903 | GNMA ARM 080745 | | |
| 31410KJE5 | 767,496 | GNMA ARM 080803 | | |
| 31410KJS4 | 754,238 | GNMA ARMS +150 | | |
| 31410KJY1 | 48,096,472 | GNMA ARM 3/1 +150 | | |
| 31410KJY1 | 2,566,623 | GNMA 3/1 ARM 082088 | | |
| 31410KKG8 | 182,106 | GNMA 3/1 ARM 082136 | | |
| 31410KLL8 | 25,599,456 | GNMA II-CUSTOM | | |
| 31410KLL8 | 1,000,000 | GNMA II-CUSTOM | | |
| 31410KN26 | 256,920 | GNMA II-CUSTOM | | |
| 31410KNA8 | 2,247,339 | GNMA II-JUMBOS | | |
| 31410KYX6 | 34,510 | GNMA II-JUMBOS | | |
| 31410MBU3 | 2,311,546 | GNMA II-JUMBOS | | |
| 31410MHT0 | 13,631 | GNMA II-JUMBOS | | |
| 31410MQ29 | 10,000,198 | GNMA II-JUMBOS | | |
| 31410NS25 | 4,957,612 | GNMA II-JUMBOS | | |
| 31410NVZ8 | 383,660 | GNMA II 2677 | | |
| 31410NZ27 | 120,123 | GNMA II-JUMBOS | | |
| 31410P3P6 | 510,002 | GNMA II 2677 | | |
| 31410PGF4 | 995,957 | GNMA II-JUMBOS | | |
| 31410PJ61 | 875,916 | GNMA II-JUMBOS | | |
| 31410PKQ5 | 3,287,347 | GNMA II 2677 | | |
| 31410PST1 | 245,060 | GNMA II-JUMBOS | | |
| 31410PVC4 | 121,272 | GNMA II-JUMBOS | | |
| 31410QJC8 | 6,563,777 | GNMA II-JUMBOS | | |
| 31410R5R6 | 941,492 | GNMA II 2677 | | |
| 31410RC80 | 574,426 | GNMA II 2677 | | |
| 31410RPV5 | 27,466 | GNMA II-JUMBOS | | |
| 31410S4Z7 | 2,541,619 | GNMA II 2677 | | |
| 31410SB63 | 3,685,910 | GNMA II-JUMBOS | | |
| 31410SPA9 | 4,245,635 | GNMA II-JUMBOS | | |
| 31410TFA8 | 1,578,216 | GNMA II-JUMBOS | | |
| 31410TL37 | 684,560 | GNMA II-JUMBOS | | |
| 31410TMQ5 | 6,882 | GNMA II-JUMBOS | | |
| 31410TNH4 | 1,607,263 | GNMA II-JUMBOS | | |
| 31410TY74 | 12,000,002 | GNMA II-CUSTOM | | |
| 31410UNK4 | 13,782,201 | GNMA II-CUSTOM | | |
| 31410US29 | 1,398,949 | GNMA II-CUSTOM | | |
| 31410USZ8 | 183,189 | GNMA II-CUSTOM | | |
| 31410UUJ9 | 1,914,706 | GNMA II-JUMBOS | | |
| 31410V4M9 | 361,811 | GNMA ARM 5/1 +150 | | |
| 31410V6P0 | 370,737 | GNMA ARM 849350 | | |
| 31410VJU0 | 230,301 | GNMA ARM 849350 | | |
| 31410VL40 | 32,888 | GNMA ARM 849351 | | |
| 31410VNI2 | 894,520 | GNMA ARM 849351 | | |
| 31410VQJ2 | 8,619,531 | GNMA ARM 849352 | | |
| 31410VUM0 | 220,527 | GNMA ARM 849352 | | |
| 31410W3G1 | 73,299 | GNMA ARM 849353 | | |
| 31410WB23 | 1,072,696 | GNMA ARM 849353 | | |
| 31410WDC9 | 177,890 | GNMA ARM 849354 | | |
| 31410WEE4 | 8,304 | GNMA 3/1 ARM 891588 | | |
| 31410WLB2 | 468,526 | GNMA 3/1 ARM 891588 | | |
| 31410WMU9 | 200,000 | GNMA 3/1 ARM 891588 | | |
| 31410WPJ1 | 21,643 | GNMA 3/1 ARM 891588 | | |
| 31410WPM4 | 394,925 | GNMA 3/1 ARM 891588 | | |
| 31410WQC5 | 1,844,463 | FNMA SF 30 YEAR | | |
| 31410WQE1 | 1,394,382 | FNMA SF 30 YEAR | | |
| 31410WSH2 | 44,525,240 | FNMA SF 30 YEAR | | |
| 31410WUT3 | 262,759 | FNMA SF 30 YEAR | | |
| 31410WX37 | 4,122,292 | FNMA SF 30 YEAR | | |
| 31410WXL7 | 440,626 | FNMA SF 30 YEAR | | |
| 31410X2Q8 | 1,266,979 | FNMA SF 30 YEAR | | |
| 31410X5W2 | 783,744 | FNMA SF 30 YEAR | | |
| 31410XPZ3 | 22,166,861 | FNMA SF 30 YEAR | | |
| 31410XX92 | 196,024 | FNMA SF 30 YEAR | | |
| 31410XYM2 | 306,412 | FNMA SF 30 YEAR | | |
| 31410XZV1 | 105,000 | FNMA SF 30 YEAR | | |
| 31410YA38 | 104,256 | FNMA SF 30 YEAR | | |
| 31410YUD4 | 235,837 | FNMA GTD PASS THRU POOL#174550FNMA | R/M D 8.50 | 06/01/2010 |
| 31410YVH4 | 1,602,252 | FNMA SF 30 YEAR | | |
| 31410YXC3 | 508,389 | FNMA SF 30 YEAR | | |

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| Cusip | Par Value | Description | | | |
|-----------|------------|------------------------------------|-------|------|------------|
| 31410YXX7 | 185,711 | FNMA SF 30 YEAR | | | |
| 31411A8X8 | 800 | FNMA SF 30 YEAR | | | |
| 31411AC37 | 307,840 | FNMA SF 30 YEAR | | | |
| 31411ADZ5 | 904,082 | FNMA SF 30 YEAR | | | |
| 31411AL29 | 187,122 | FNMA 15 YEAR | | | |
| 31411ASW6 | 3,017,278 | FNMA SF 30 YEAR | | | |
| 31411AVG7 | 217,776 | FNMA SF 30 YEAR | | | |
| 31411AXS9 | 495,134 | FNMA 15 YEAR | | | |
| 31411BEJ8 | 2,260,391 | FNMA ARMS | | | |
| 31411BGA5 | 241,714 | FNMA 30 YR 94-95 PROD | | | |
| 31411C3R0 | 428,345 | FNMA SF 30 YEAR | | | |
| 31411CC25 | 838,661 | FNMA 30 YR 94-95 PROD | | | |
| 31411CE72 | 999,901 | FNMA 30 YR 94-95 PROD | | | |
| 31411CFT3 | 406,018 | FNMA GTD PASS THRU POOL#250239FNMA | R/M/D | 9.00 | 05/01/2025 |
| 31411CGL9 | 1,612,647 | FNMA 303220 | | | |
| 31411CGQ8 | 458,596 | FNMA 15 YEAR | | | |
| 31411CMV0 | 3,785,050 | FNMA 15 YEAR | | | |
| 31411CNN7 | 16,028,820 | FNMA GTD PASS THRU POOL#250378FNMA | R/M/D | 7.50 | 10/01/2010 |
| 31411CNZ0 | 464,883 | FNMA 15 YEAR | | | |
| 31411CX97 | 1,351,354 | FNMA 15 YEAR | | | |
| 31411CXY2 | 301,649 | FNMA SF 30 YEAR | | | |
| 31411D3P2 | 10,094,794 | FNMA GTD PASS THRU POOL#250675FNMA | R/M/D | 8.00 | 09/01/2026 |
| 31411DSN0 | 2,342,017 | FNMA SF 30 YEAR | | | |
| 31411DWJ4 | 684,902 | FNMA SF 30 YEAR | | | |
| 31411E3K1 | 770,215 | FNMA SF 30 YEAR | | | |
| 31411E3N5 | 806,691 | FNMA GTD PASS THRU POOL#250858FNMA | R/M/D | 7.50 | 03/01/2012 |
| 31411E4V6 | 769,000 | FNMA SF 30 YEAR | | | |
| 31411E5C7 | 215,439 | FNMA SF 30 YEAR | | | |
| 31411EE29 | 232,494 | FNMA SF 30 YEAR | | | |
| 31411EKL0 | 283,089 | FNMA SF 30 YEAR | | | |
| 31411FEZ3 | 4,390 | FNMA 15 YEAR | | | |
| 31411FH60 | 823,375 | FNMA SF 30 YEAR | | | |
| 31411FJZ8 | 655,124 | FNMA 15 YEAR | | | |
| 31411G3F7 | 113,790 | FNMA 15 YEAR | | | |
| 31411GBE1 | 406,202 | FNMA SF 30 YEAR | | | |
| 31411GBH4 | 28,744 | FNMA SF 30 YEAR | | | |
| 31411GFB3 | 790,713 | FNMA 15 YEAR | | | |
| 31411GFZ0 | 240,701 | FNMA 20 YEAR | | | |
| 31411GKR2 | 174,424 | FNMA SF 30 YEAR | | | |
| 31411GLM2 | 108,191 | FNMA 20 YEAR | | | |
| 31411GP97 | 204,036 | FNMA SF 30 YEAR | | | |
| 31411HAJ9 | 190,356 | FNMA SF 30 YEAR | | | |
| 31411HJ88 | 19,702,487 | FNMA 15 YEAR | | | |
| 31411HLU2 | 359,057 | FNMA SF 30 YEAR | | | |
| 31411HR44 | 40,444 | FNMA SF 30 YEAR | | | |
| 31411HRY8 | 38,680 | FNMA SF 30 YEAR | | | |
| 31411HUP3 | 287,562 | FNMA SF 30 YEAR | | | |
| 31411HUY4 | 23,397 | FNMA SF 30 YEAR | | | |
| 31411HWP1 | 5,046,999 | FNMA SF 30 YEAR | | | |
| 31411HXT2 | 3,604,024 | FNMA 15 YEAR | | | |
| 31411J3J3 | 884,318 | FNMA SF 30 YEAR | | | |
| 31411J3K0 | 3,572,129 | FNMA SF 30 YEAR | | | |
| 31411JAK2 | 19,487,032 | FNMA SF 30 YEAR | | | |
| 31411JBY1 | 8,825,248 | FNMA SF 30 YEAR | | | |
| 31411JBZ8 | 1,240,566 | FNMA 20 YEAR | | | |
| 31411JCS3 | 7,405,938 | FNMA 20 YEAR | | | |
| 31411JCE4 | 8,707,761 | FNMA SF 30 YEAR | | | |
| 31411JCP9 | 8,569,988 | FNMA SF 30 YEAR | | | |
| 31411JCQ7 | 1,733,779 | FNMA 20 YEAR | | | |
| 31411JGZ7 | 10,721,849 | FNMA 15 YEAR | | | |
| 31411JDD5 | 9,457,748 | FNMA 20 YEAR | | | |
| 31411JDE3 | 1,335,338 | FNMA 15 YEAR | | | |
| 31411JDT0 | 11,527,012 | FNMA SF 30 YEAR | | | |
| 31411JG34 | 505,900 | FNMA 15 YEAR | | | |
| 31411JGT7 | 160,730 | FNMA SF 30 YEAR | | | |
| 31411JH58 | 175,546 | FNMA SF 30 YEAR | | | |
| 31411JK3 | 149,829 | FNMA 15 YEAR | | | |
| 31411JLJ3 | 28,545 | FNMA 15 YEAR | | | |
| 31411JLM8 | 329,092 | FNMA 20 YEAR | | | |
| 31411JUW4 | 124,329 | FNMA 15 YEAR | | | |
| 31411JVZ9 | 808,514 | FNMA - 7YR BALLOON - CX | | | |
| 31411JZY5 | 44,474 | FNMA 10 YEAR | | | |
| 31411KBF9 | 151,680 | FNMA 15 YEAR | | | |
| 31411KCU5 | 47,032 | FNMA 15 YEAR | | | |
| 31411KFF5 | 602,541 | FNMA SF 30 YEAR | | | |
| 31411KHV8 | 113,769 | FNMA 20 YEAR | | | |
| 31411KJ46 | 942,791 | FNMA 15 YEAR | | | |
| 31411KMF7 | 44,955 | FNMA 15 YEAR | | | |
| 31411KW82 | 372,174 | FNMA 15 YEAR | | | |
| 31411KX81 | 2,429 | FNMA 15 YEAR | | | |

Schedule A

| Cusip | Par Value | Description |
|--------------|------------------|------------------------------|
| 31411KY80 | 92,952 | FNMA SF 30 YEAR |
| 31411LA76 | 445,760 | FNMA 15 YEAR |
| 31411LEL1 | 204,185 | FNMA 15 YEAR |
| 31411LZT1 | 189,335 | FNMA 10 YEAR |
| 31411N2M8 | 430,038 | FNMA 10 YEAR |
| 31411N4N4 | 210,123 | FNMA 20 YEAR |
| 31411NNM5 | 624,228 | FNMA 10 YEAR |
| 31411NX28 | 567,933 | FNMA 10 YEAR |
| 31411NXU8 | 159,604 | FNMA SF 30 YEAR |
| 31411RHA9 | 30,075 | FNMA 10 YEAR |
| 31411RJA7 | 801,008 | FNMA 15 YEAR |
| 31411RL83 | 527,921 | FNMA SF 30 YEAR |
| 31411RMH8 | 948,843 | FNMA SF 30 YEAR |
| 31411RWC8 | 500,012 | FNMA 10 YEAR |
| 31411S2U9 | 409,584 | FNMA 10 YEAR |
| 31411S6F8 | 500,000 | FNMA 20 YEAR |
| 31411SP91 | 340,556 | FNMA SF 30 YEAR |
| 31411U2R1 | 20,338 | FNMA SF 30 YEAR |
| 31411U4D0 | 691,523 | FNMA SF 30 YEAR |
| 31411UBK8 | 239,822 | FNMA SF 30 YEAR |
| 31411UGF2 | 204,429 | FNMA-GUAR MTG PASS THRU-30YR |
| 31411UGW5 | 89,588 | FNMA-GUAR MTG PASS THRU-30YR |
| 31411UJC8 | 854,532 | FNMA-GUAR MTG PASS THRU-30YR |
| 31411UPL9 | 228,838 | FNMA-GUAR MTG PASS THRU-30YR |
| 31411UPM7 | 637,843 | FNMA 15 YEAR |
| 31411URD5 | 1,519,179 | FNMA-GUAR MTG PASS THRU-30YR |
| 31411VFT1 | 404,702 | FNMA 15 YEAR |
| 31411VP37 | 253,326 | FNMA 20 YEAR |
| 31411VPL7 | 654,384 | FNMA 10 YEAR |
| 31411VQV4 | 695,982 | 10 IO/20YEAR AM POOLS |
| 31411VSA8 | 1,102,323 | FNMA 10 YEAR |
| 31411VX79 | 447,676 | FNMA 10 YEAR |
| 31411WAB3 | 52,480 | FNMA-GUAR MTG PASS THRU-30YR |
| 31411WBR7 | 500,000 | 10 IO/20YEAR AM POOLS |
| 31411XM36 | 11,035 | FNMA 10 YEAR |
| 31411XPH2 | 81,367 | FNMA 15 YEAR |
| 31411XVF9 | 177,988 | FNMA SF 30 YEAR |
| 31411Y3J0 | 1,140,364 | 10 IO/20YEAR AM POOLS |
| 31411Y5P4 | 2,899,051 | FNMA SF 30 YEAR |
| 31412ACN2 | 1,679,953 | FNMA 15 YEAR |
| 31412AF58 | 1,034,921 | FNMA SF 30 YEAR |
| 31412AM92 | 3,423,177 | FNMA 20 YEAR |
| 31412ANF7 | 249,975 | FNMA SF 30 YEAR |
| 31412ATR5 | 151,856 | 10 IO/20YEAR AM POOLS |
| 31412B2E1 | 868,843 | FNMA 15 YEAR |
| 31412B3G5 | 55,963 | 10 IO/20YEAR AM POOLS |
| 31412BH88 | 434,600 | FNMA SF 30 YEAR |
| 31412BZ96 | 433,171 | FNMA 15 YEAR |
| 31412BZZ8 | 28,165 | FNMA SF 30 YEAR |
| 31412CE89 | 36,138,156 | FNMA 10 YEAR |
| 31412CE89 | 36,138,156 | FNMA 20 YEAR |
| 31412CE89 | 32,379,682 | FNMA SF 30 YEAR |
| 31412D2Z0 | 300,020 | FNMA 20 YEAR |
| 31412DUJ5 | 6,907,287 | FNMA SF 30 YEAR |
| 31412DZK7 | 430,222 | FNMA 10 YEAR |
| 31412E3N4 | 4,383,132 | FNMA 20 YEAR |
| 31412E5W2 | 158,833 | FNMA 10 YEAR |
| 31412EAC0 | 840,842 | FNMA SF 30 YEAR |
| 31412EBT2 | 22,742 | FNMA 20 YEAR |
| 31412EM86 | 1,086,971 | 10 IO/20YEAR AM POOLS |
| 31412ENA0 | 58,926 | 10 IO/20YEAR AM POOLS |
| 31412EUA2 | 679,768 | FNMA 15 YEAR |
| 31412EZA7 | 584,715 | FNMA 15 YEAR |
| 31412FH22 | 809,022 | FNMA SF 30 YEAR |
| 31412FMX8 | 46,478 | FNMA 15 YEAR |
| 31412GMN8 | 4,835,721 | FNMA 15 YEAR |
| 31412GMS7 | 6,478,916 | FNMA 15 YEAR |
| 31412GP39 | 14,367,904 | 10 IO/20YEAR AM POOLS |
| 31412GQP9 | 105,904 | FNMA SF 30 YEAR |
| 31412GWE7 | 852,845 | 10 IO/20YEAR AM POOLS |
| 31412HP52 | 500,044 | FNMA SF 30 YEAR |
| 31412HSX8 | 861,480 | 10 IO/20YEAR AM POOLS |
| 31412HWJ9 | 112,776 | 10 IO/20YEAR AM POOLS |
| 31412HZQ5 | 1,170,959 | FNMA 20 YEAR |
| 31412L3M0 | 3,285,085 | FNMA SF 30 YEAR |
| 31412L5X4 | 4,000,002 | 10 IO/20YEAR AM POOLS |
| 31412L7L8 | 15,783,525 | FNMA 20 YEAR |
| 31412LAK6 | 196,139 | FNMA SF 30 YEAR |
| 31412LFD7 | 168,938 | 10 IO/20YEAR AM POOLS |
| 31412LGJ3 | 1,587,026 | FNMA 20 YEAR |

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| Cusip | Par Value | Description |
|-----------|------------|-----------------------|
| 31412LHR4 | 233,424 | FNMA 20 YEAR |
| 31412LJE1 | 46,501,133 | FNMA SF 30 YEAR |
| 31412LJE1 | 46,501,133 | FNMA 20 YEAR |
| 31412LJE1 | 21,897,542 | 10 IO/20YEAR AM POOLS |
| 31412LK33 | 229,726 | FNMA 20 YEAR |
| 31412LMG2 | 230,155 | FNMA 15 YEAR |
| 31412LNC0 | 1,560,885 | FNMA 20 YEAR |
| 31412LRA0 | 2,610,425 | FNMA 20 YEAR |
| 31412LTB6 | 1,475,661 | FNMA 20 YEAR |
| 31412LTF7 | 182,077 | 10 IO/20YEAR AM POOLS |
| 31412LV31 | 1,884,201 | FNMA 20 YEAR |
| 31412LVF4 | 76,279 | FNMA 20 YEAR |
| 31412LWT3 | 681,239 | FNMA SF 30 YEAR |
| 31412LWW6 | 15,574,552 | 10 IO/20YEAR AM POOLS |
| 31412LY20 | 11,100,814 | 10 IO/20YEAR AM POOLS |
| 31412LZC7 | 2,999,701 | 10 IO/20YEAR AM POOLS |
| 31412M2A5 | 1,798,310 | FNMA SF 30 YEAR |
| 31412M2B3 | 239,303 | FNMA SF 30 YEAR |
| 31412M2C1 | 231,342 | FNMA 20 YEAR |
| 31412M3J5 | 351,486 | FNMA 20 YEAR |
| 31412M3K2 | 457,343 | FNMA 15 YEAR |
| 31412M3L0 | 181,232 | 10 IO/20YEAR AM POOLS |
| 31412M6X1 | 1,000,000 | FNMA 20 YEAR |
| 31412M7L6 | 721,453 | 10 IO/20YEAR AM POOLS |
| 31412M7M4 | 406,287 | FNMA 20 YEAR |
| 31412MA99 | 8,020,227 | FNMA 20 YEAR |
| 31412MCD8 | 1,717,981 | FNMA 15 YEAR |
| 31412MCM8 | 360,406 | FNMA 15 YEAR |
| 31412MCZ9 | 999,999 | 10 IO/20YEAR AM POOLS |
| 31412MFG8 | 129,769 | FNMA SF 30 YEAR |
| 31412MJS8 | 7,005,277 | FNMA SF 30 YEAR |
| 31412MK23 | 3,200,429 | FNMA 15 YEAR |
| 31412MKV9 | 1,543,584 | FNMA 15 YEAR |
| 31412MM21 | 4,621 | FNMA 20 YEAR |
| 31412MMD7 | 252,724 | FNMA SF 30 YEAR |
| 31412MMS4 | 203,562 | FNMA SF 30 YEAR |
| 31412MQ76 | 823,270 | 10 IO/20YEAR AM POOLS |
| 31412MRX8 | 309,795 | FNMA 15 YEAR |
| 31412MTW8 | 303,273 | 10 IO/20YEAR AM POOLS |
| 31412MV88 | 109,832 | FNMA SF 30 YEAR |
| 31412MV96 | 280,744 | 10 IO/20YEAR AM POOLS |
| 31412MVV7 | 309,256 | FNMA 15 YEAR |
| 31412MVX3 | 202,443 | FNMA 15 YEAR |
| 31412MYY1 | 1,757,538 | FNMA 20 YEAR |
| 31412MWA2 | 4,647,775 | FNMA SF 30 YEAR |
| 31412MX29 | 52,813 | FNMA 20 YEAR |
| 31412MX37 | 175,063 | FNMA 10 YEAR |
| 31412MX45 | 47,785,339 | FNMA 15 YEAR |
| 31412MX52 | 6,181,831 | FNMA 20 YEAR |
| 31412MXH6 | 190,322 | FNMA SF 30 YEAR |
| 31412MXU7 | 138,216 | FNMA SF 30 YEAR |
| 31412MXV5 | 218,619 | FNMA SF 30 YEAR |
| 31412MXW3 | 49,665,138 | FNMA SF 30 YEAR |
| 31412MXW3 | 49,665,138 | FNMA 15 YEAR |
| 31412MXW3 | 388,544 | FNMA SF 30 YEAR |
| 31412MY28 | 254,835 | FNMA 303220 |
| 31412MYW2 | 164,407 | FNMA 303220 |
| 31412MYX0 | 30,775,587 | FNMA 303220 |
| 31412MYY8 | 495,689 | FNMA 303220 |
| 31412MZ43 | 8,931 | FNMA 303220 |
| 31412MZ50 | 5,912 | FNMA 30 YR 94-95 PROD |
| 31412MZ88 | 4,472,155 | FNMA ARMS |
| 31412MZ84 | 4,238 | FNMA SF 30 YEAR |
| 31412MZ92 | 2,671 | FNMA SF 30 YEAR |
| 31412MZU5 | 367,479 | FNMA 303220 |
| 31412MZW1 | 1,024,748 | FNMA SF 30 YEAR |
| 31412MZX9 | 857,287 | FNMA 20 YEAR |
| 31412NAA4 | 651,840 | FNMA 30 YR 94-95 PROD |
| 31412NAB2 | 292,837 | FNMA 30 YR 94-95 PROD |
| 31412NAE6 | 12,449,738 | FNMA 15 YEAR |
| 31412NAF3 | 5,010,082 | FNMA SF 30 YEAR |
| 31412NAL0 | 5,947,196 | FNMA SF 30 YEAR |
| 31412NAM8 | 1,057,985 | FNMA SF 30 YEAR |
| 31412NCD8 | 21,188,770 | FNMA SF 30 YEAR |
| 31412NCQ7 | 103,879 | FNMA 15 YEAR |
| 31412NDH6 | 5,906,579 | FNMA 30 YR 94-95 PROD |
| 31412NEE2 | 1,398,003 | FNMA 20 YEAR |
| 31412S2M6 | 3,353,360 | FNMA SF 30 YEAR |
| 31412S3N3 | 11,447,175 | FNMA 15 YEAR |
| 31412S6J9 | 249,207 | FNMA 20 YEAR |

Schedule A

| Cusip | Par Value | Description |
|--------------|------------------|------------------------------|
| 31412S6Y6 | 1,830,950 | FNMA SF 30 YEAR |
| 31412SED3 | 315,969 | FNMA 15 YEAR |
| 31412SER2 | 428,401 | FNMA 15 YEAR |
| 31412SFU4 | 11,195 | FNMA 15 YEAR |
| 31412SLR4 | 143,863 | FNMA SF 30 YEAR |
| 31412SLU7 | 2,621,101 | FNMA 15 YEAR |
| 31412SQX6 | 233,292 | FNMA SF 30 YEAR |
| 31412SRM9 | 5,999,999 | FNMA SF 30 YEAR |
| 31412SRR8 | 5,892,486 | FNMA 15 YEAR |
| 31412SRV9 | 7,209,296 | FNMA 15 YEAR |
| 31412SS22 | 20,617,085 | FNMA 20 YEAR |
| 31412SSF3 | 321,486 | FNMA SF 30 YEAR |
| 31412STS4 | 516,973 | FNMA 15 YEAR |
| 31412SV28 | 25,183,808 | FNMA 15 YEAR |
| 31412SVZ5 | 49,776,469 | FNMA 15 YEAR |
| 31412SVZ5 | 5,527,349 | FNMA 15 YEAR |
| 31412TA86 | 3,692,457 | FNMA 15 YEAR |
| 31412TAP8 | 309,072 | FNMA 15 YEAR |
| 31412TB69 | 1,000,000 | FNMA-GUAR MTG PASS THRU-30YR |
| 31412TCC5 | 2,341,439 | FNMA-GUAR MTG PASS THRU-30YR |
| 31412TNT6 | 199,999 | FNMA-GUAR MTG PASS THRU-30YR |
| 31412TNU3 | 184,506 | FNMA-GUAR MTG PASS THRU-30YR |
| 31412TP31 | 6,213,365 | FNMA-GUAR MTG PASS THRU-30YR |
| 31412TPF4 | 217,825 | FNMA 15 YEAR |
| 31412TRJ4 | 4,995,910 | FNMA 15 YEAR |
| 31412TTY9 | 27,617 | FNMA 15 YEAR |
| 31412TUF8 | 1,707,439 | FNMA SF 30 YEAR |
| 31412TVJ9 | 41,348,426 | FNMA 15 YEAR |
| 31412TVL4 | 23,739,821 | FNMA 15 YEAR |
| 31412TWF6 | 2,741,430 | FNMA 15 YEAR |
| 31412TWK5 | 6,984,148 | FNMA SF 30 YEAR |
| 31412TWU3 | 13,690,407 | FNMA SF 30 YEAR |
| 31412V5J3 | 860,559 | FNMA SF 30 YEAR |
| 31412VQZ4 | 53,078 | FNMA SF 30 YEAR |
| 31412W2Z8 | 2,381,900 | FNMA 15 YEAR |
| 31412W5Z5 | 181,339 | FNMA SF 30 YEAR |
| 31412WBH4 | 2,844,274 | FNMA SF 30 YEAR |
| 31412WFFJ0 | 93,423 | FNMA SF 30 YEAR |
| 31412WGB7 | 624,373 | FNMA SF 30 YEAR |
| 31412WHR0 | 231,068 | FNMA 15 YEAR |
| 31412WKB1 | 43,700,149 | FNMA SF 30 YEAR |
| 31412WKB1 | 10,346,170 | FNMA SF 30 YEAR |
| 31412WRM0 | 3,644,521 | FNMA SF 30 YEAR |
| 31412WSN7 | 257,054 | FNMA SF 30 YEAR |
| 31412WXL5 | 2,719,521 | FNMA SF 30 YEAR |
| 31412X5B6 | 13,690,917 | FNMA SF 30 YEAR |
| 31412XH80 | 1,663,340 | FN384420 |
| 31412YAJ1 | 97,360 | FN384421 |
| 31412YB43 | 2,225,623 | FN384480 |
| 31412YGB0 | 225,707 | FN384519 |
| 31412YPPX4 | 893,548 | FN384520 |
| 31413A3U5 | 31,902 | FN384553 |
| 31413A4A8 | 600,000 | FN384613 |
| 31413A5L3 | 2,989,589 | FN384644 |
| 31413A5M1 | 6,510,450 | FN384707 |
| 31413A5N9 | 4,048,914 | FN384773 |
| 31413AJH7 | 13,198 | FNMA SF 30 YEAR |
| 31413AJM6 | 715,223 | FNMA SF 30 YEAR |
| 31413AMR1 | 2,455,678 | FNMA 15 YEAR |
| 31413BA84 | 256,398 | FNMA 15 YEAR |
| 31413BUY5 | 10,600,553 | FNMA SF 30 YEAR |
| 31413BVD0 | 615,345 | FNMA ARMS |
| 31413C5V7 | 240,338 | FNMA ARMS |
| 31413CCL1 | 150,889 | FNMA SF 30 YEAR |
| 31413CFD6 | 1,000,000 | FNMA 15 YEAR |
| 31413CGY9 | 3,000,000 | FNMA SF 30 YEAR |
| 31413CHA0 | 700,679 | FNMA SF 30 YEAR |
| 31413CHE2 | 23,470,097 | FNMA SF 30 YEAR |
| 31413CLZ0 | 26,576 | FNMA 15 YEAR |
| 31413CMV8 | 120,930 | FNMA 15 YEAR |
| 31413CMW6 | 157,071 | FNMA SF 30 YEAR |
| 31413CYG8 | 93,423 | FNMA 20 YEAR |
| 31413CYR4 | 23,861,924 | FNMA 20 YEAR |
| 31413CZD4 | 329,986 | FNMA SF 30 YEAR |
| 31413D2T3 | 75,693 | FNMA SF 30 YEAR |
| 31413D5Z6 | 160,464 | FNMA SF 30 YEAR |
| 31413DL47 | 178,301 | FNMA SF 30 YEAR |
| 31413DS40 | 300,000 | FNMA SF 30 YEAR |
| 31413E4H5 | 279,811 | FNMA SF 30 YEAR |
| 31413ECY9 | 1,493,287 | FNMA 20 YEAR |

Schedule A

| Cusip | Par Value | Description |
|-----------|------------|-----------------|
| 31413EFV2 | 634,911 | FNMA SF 30 YEAR |
| 31413ESQ9 | 83,031 | FNMA SF 30 YEAR |
| 31413ESV8 | 34,020,188 | FNMA 20 YEAR |
| 31413ETX3 | 6,063,578 | FNMA 15 YEAR |
| 31413EXW0 | 1,958,828 | FNMA SF 30 YEAR |
| 31413F4Y5 | 25,983 | FNMA 20 YEAR |
| 31413FAL6 | 7,850,796 | FNMA SF 30 YEAR |
| 31413FCK8 | 99,632 | FNMA SF 30 YEAR |
| 31413FF31 | 2,853,053 | FNMA SF 30 YEAR |
| 31413FF56 | 11,843,784 | FNMA SF 30 YEAR |
| 31413FFL1 | 61,398 | FNMA 15 YEAR |
| 31413FHY1 | 171,987 | FNMA SF 30 YEAR |
| 31413FN81 | 161,250 | FNMA SF 30 YEAR |
| 31413FU67 | 20,911 | FNMA 15 YEAR |
| 31413FZ39 | 346,485 | FNMA 10 YEAR |
| 31413GBQ2 | 862,578 | FNMA 15 YEAR |
| 31413GJC5 | 1,753 | FNMA SF 30 YEAR |
| 31413GKP4 | 849,115 | FNMA SF 30 YEAR |
| 31413GM72 | 5,869,892 | FNMA 15 YEAR |
| 31413GPA2 | 588,288 | FNMA SF 30 YEAR |
| 31413HDB1 | 43,299 | FNMA SF 30 YEAR |
| 31413HGP7 | 16,658,202 | FNMA SF 30 YEAR |
| 31413HHS0 | 78,463 | FNMA SF 30 YEAR |
| 31413HJ86 | 5,581,700 | FNMA 15 YEAR |
| 31413HKG2 | 188,033 | FNMA 15 YEAR |
| 31413HLX4 | 430,000 | FNMA SF 30 YEAR |
| 31413HMD7 | 999,999 | FNMA 15 YEAR |
| 31413HN61 | 76,527 | FNMA 15 YEAR |
| 31413HNL8 | 16,038,287 | FNMA SF 30 YEAR |
| 31413HYP7 | 255,807 | FNMA 15 YEAR |
| 31413HYV4 | 6,447,177 | FNMA SF 30 YEAR |
| 31413J6D1 | 92,913 | FNMA SF 30 YEAR |
| 31413JHG2 | 8,532,145 | FNMA SF 30 YEAR |
| 31413JN42 | 184,823 | FNMA SF 30 YEAR |
| 31413JQY3 | 4,999,899 | FNMA SF 30 YEAR |
| 31413JR71 | 149,750 | FNMA SF 30 YEAR |
| 31413JUF9 | 8,743,145 | FNMA SF 30 YEAR |
| 31413JV27 | 310,189 | FNMA SF 30 YEAR |
| 31413K4K4 | 1,576,392 | FNMA SF 30 YEAR |
| 31413K7M7 | 6,077,733 | FN542250 |
| 31413KK26 | 100,000 | FNMA ARMS |
| 31413KP88 | 82,373 | FNMA SF 30 YEAR |
| 31413KR80 | 89,781 | FNMA ARMS |
| 31413KYY1 | 288,353 | FNMA SF 30 YEAR |
| 31413KZL8 | 136,506 | FNMA SF 30 YEAR |
| 31413LD63 | 6,434,531 | FNMA 15 YEAR |
| 31413LED7 | 7,886,828 | FNMA SF 30 YEAR |
| 31413LEF2 | 4,481,378 | FNMA SF 30 YEAR |
| 31413LEJ4 | 18,518,759 | FNMA SF 30 YEAR |
| 31413LJE0 | 8,176,232 | FNMA SF 30 YEAR |
| 31413LJF7 | 18,605,286 | FNMA SF 30 YEAR |
| 31413LLL1 | 995,408 | FNMA SF 30 YEAR |
| 31413LN47 | 406,353 | FNMA SF 30 YEAR |
| 31413LS75 | 200,000 | FNMA SF 30 YEAR |
| 31413LZX0 | 298,756 | FNMA SF 30 YEAR |
| 31413MAZ0 | 954,008 | FNMA SF 30 YEAR |
| 31413ME86 | 4,313,676 | FNMA 15 YEAR |
| 31413MF28 | 302,196 | FNMA SF 30 YEAR |
| 31413MFJ1 | 33,291,474 | FNMA 15 YEAR |
| 31413MGV3 | 476,590 | FNMA SF 30 YEAR |
| 31413MH42 | 1,378,323 | FNMA 15 YEAR |
| 31413MLB1 | 955,483 | FNMA SF 30 YEAR |
| 31413MPN1 | 3,000,000 | FNMA SF 30 YEAR |
| 31413MRE9 | 4,039,798 | FNMA 15 YEAR |
| 31413MSX6 | 5,728,634 | FNMA SF 30 YEAR |
| 31413NEW1 | 500,000 | FNMA 15 YEAR |
| 31413NGL3 | 1,853,031 | FNMA 15 YEAR |
| 31413NGM1 | 2,403,424 | FNMA SF 30 YEAR |
| 31413NUJ8 | 177,348 | FNMA SF 30 YEAR |
| 31413NUU7 | 2,101,418 | FNMA SF 30 YEAR |
| 31413NYS8 | 887,618 | FNMA 15 YEAR |
| 31413Q8K9 | 375,894 | FNMA 15 YEAR |
| 31413Q6Y9 | 14,292,932 | FNMA 15 YEAR |
| 31413QER5 | 2,585 | FNMA SF 30 YEAR |
| 31413QPD4 | 8,253,710 | FNMA SF 30 YEAR |
| 31413QSH2 | 499,999 | FNMA SF 30 YEAR |
| 31413QTR9 | 23,027 | FNMA ARMS |
| 31413QTS7 | 8,350,000 | FNMA ARMS |
| 31413QU63 | 1,385,978 | FNMA ARMS |
| 31413QVJ4 | 719,142 | FNMA ARMS |

Schedule A

| Cusip | Par Value | Description |
|--------------|------------------|-------------------------------|
| 31413R2T2 | 17,241 | FNMA ARMS |
| 31413R3D6 | 69,792 | FNMA ARMS |
| 31413RGX8 | 942,099 | FNMA ARMS |
| 31413RNS1 | 278,451 | FNMA ARMS |
| 31413RTB2 | 941,426 | FNMA ARMS |
| 31413RUJ3 | 148,363 | FNMA SF 30 YEAR |
| 31413RV06 | 30,649 | FNMA ARMS |
| 31413SBL7 | 109,556 | FNMA ARMS |
| 31413SBU7 | 68,500 | FNMA SF 30 YEAR |
| 31413SNY6 | 342,405 | FNMA 15 YEAR |
| 31413T2R2 | 1,586,263 | FNMA ARMS |
| 31413T4J8 | 28,078 | FNMA ARMS |
| 31413TCK6 | 1,508,464 | FNMA ARMS |
| 31413TK27 | 3,589,227 | FNMA ARMS |
| 31413TKF8 | 119,825 | FNMA SF 30 YEAR |
| 31413TLV2 | 700,000 | FNMA SF 30 YEAR |
| 31413TNY4 | 7,374,737 | FNMA SF 30 YEAR |
| 31413TX84 | 4,655,994 | FNMA SF 30 YEAR |
| 31413U2A6 | 109,481 | FNMA SF 30 YEAR |
| 31413UY80 | 6,420,501 | FNMA SF 30 YEAR |
| 31413V2P1 | 1,987,891 | FNMA SF 30 YEAR |
| 31413VPP6 | 33,944 | FNMA SF 30 YEAR |
| 31413VTW7 | 997,723 | FNMA 15 YEAR |
| 31413Y2L4 | 443,588 | FNMA SF 30 YEAR |
| 31413Y3Y5 | 444,192 | FNMA ARMS |
| 31413Y6Z9 | 477,300 | FNMA 15 YEAR |
| 31413YDQ1 | 860,640 | FNMA 10 YEAR |
| 31413YDS7 | 977,928 | FNMA 10 YEAR |
| 31413YDU2 | 1,483,430 | FNMA SF 30 YEAR |
| 31413YE31 | 2,974,035 | FNMA SF 30 YEAR |
| 31413YE49 | 1,045,210 | FNMA SF 30 YEAR |
| 31413YEH0 | 1,197,061 | FNMA SF 30 YEAR |
| 31413YEJ6 | 1,142,795 | FNMA SF 30 YEAR |
| 31413YEK3 | 1,442,994 | FNMA 10 YEAR |
| 31413YEL1 | 5,045,585 | FNMA 15 YEAR |
| 31413YEM9 | 2,136,221 | FNMA SF 30 YEAR |
| 31413YEN7 | 345,600 | FNMA SF 30 YEAR |
| 31413YHL8 | 129,670 | FNMA-FHA VA |
| 31413YKF7 | 2,243,698 | FNMA SF 30 YEAR |
| 31413YKJ9 | 36,495 | FNMA SF 30 YEAR |
| 31413YMV0 | 7,685,263 | FNMA 10 YEAR |
| 31413YPX3 | 43,395 | FNMA SF 30 YEAR |
| 31413YRF0 | 3,692,821 | FNMA 15 YEAR |
| 31413YWH0 | 5,445,359 | FNMA SF 30 YEAR |
| 31414AAB8 | 23,447 | FNMA 15 YEAR |
| 31414AF56 | 82,277 | FNMA 15 YEAR |
| 31414AHQ8 | 148,419 | FNMA SF 30 YEAR |
| 31414AP71 | 56,686 | FNMA 15 YEAR |
| 31414AT36 | 828,821 | FNMA 15 YEAR |
| 31414AVQ2 | 1,677,099 | FNMA SF 30 YEAR |
| 31414B6W5 | 40,904 | FNMA SF 30 YEAR |
| 31414BTH3 | 7,895,957 | FNMA SF 30 YEAR |
| 31414C5L8 | 52,583 | FNMA SF 30 YEAR |
| 31414C5Z7 | 11,374,756 | FNMA SF 30 YEAR |
| 31414C5Z7 | 47,752,964 | FNMA SF 30 YEAR |
| 31414C5Z7 | 17,306,969 | FNMA SF 30 YEAR |
| 31414C6F0 | 6,649,360 | FNMA SF 30 YEAR |
| 31414CP28 | 5,999,997 | FNMA SF 30 YEAR |
| 31414CR26 | 1,033,100 | FNMA SF 30 YEAR |
| 31414CWA2 | 49,179 | FNMA SF 30 YEAR |
| 31414CX94 | 495,110 | FNMA SF 30 YEAR |
| 31414D6R2 | 8,449,157 | FNMA SF 30 YEAR |
| 31414D6S0 | 4,794,532 | FNMA SF 30 YEAR |
| 31414DAS5 | 188,897 | FNMA SF 30 YEAR |
| 31414DCB0 | 90,969 | PREPAYMENT PENALTY FNMA 15 YR |
| 31414DCZ7 | 3,701,487 | FNMA SF 30 YEAR |
| 31414DFJ0 | 699,999 | FNMA SF 30 YEAR |
| 31414DKN5 | 490,735 | FNMA 15 YEAR |
| 31414DUB0 | 500,001 | FNMA SF 30 YEAR |
| 31414E2E3 | 317,470 | FNMA SF 30 YEAR |
| 31414E2K9 | 3,016,044 | FNMA SF 30 YEAR |
| 31414E3U6 | 8,510,176 | FNMA SF 30 YEAR |
| 31414E6W9 | 5,869,804 | FNMA SF 30 YEAR |
| 31414EFX7 | 528,433 | FNMA SF 30 YEAR |
| 31414EGK4 | 6,945,659 | FNMA SF 30 YEAR |
| 31414EHQ0 | 2,022,517 | FNMA SF 30 YEAR |
| 31414EJV7 | 2,288,330 | FNMA SF 30 YEAR |
| 31414EMH4 | 3,041,049 | FNMA SF 30 YEAR |
| 31414ET38 | 2,191,716 | FNMA SF 30 YEAR |
| 31414EVH4 | 2,179,334 | FNMA SF 30 YEAR |

Schedule A

| Cusip | Par Value | Description |
|-----------|------------|-------------------------------|
| 31414F5Q0 | 1,000,300 | FNMA SF 30 YEAR |
| 31414FBE0 | 4,304,739 | FNMA SF 30 YEAR |
| 31414FCE9 | 4,670,632 | FNMA SF 30 YEAR |
| 31414FE72 | 310,580 | FNMA 10 YEAR |
| 31414FG62 | 185,068 | FNMA SF 30 YEAR |
| 31414FH38 | 8,085 | FNMA SF 30 YEAR |
| 31414FHH7 | 30,290 | FNMA SF 30 YEAR |
| 31414FQF1 | 374,004 | FNMA 15 YEAR |
| 31414FRE3 | 61,524 | FNMA ARMS |
| 31414FS77 | 2,039,347 | FNMA SF 30 YEAR |
| 31414FWV9 | 1,000,298 | FNMA SF 30 YEAR |
| 31414FXP1 | 999,999 | FNMA SF 30 YEAR |
| 31414FYS4 | 143,988 | FNMA SF 30 YEAR |
| 31414GTG4 | 878,456 | FNMA SF 30 YEAR |
| 31414GWK1 | 338,947 | FNMA SF 30 YEAR |
| 31414GYA1 | 1,007,668 | FNMA SF 30 YEAR |
| 31414H7L5 | 400,000 | FNMA SF 30 YEAR |
| 31414HBB2 | 187,252 | FNMA SF 30YR-(PUERTO RICO) |
| 31414HCX3 | 837,182 | FNMA 15 YEAR |
| 31414HDY0 | 54,322 | FNMA 15 YEAR |
| 31414HEE3 | 22,906 | FNMA SF 30 YEAR |
| 31414HEP8 | 76,085 | FNMA SF 30 YEAR |
| 31414HMM2 | 553,041 | FNMA - 15YR BALLOON - CX |
| 31414HSF5 | 69,915 | FNMA SF 30 YEAR |
| 31414HTH0 | 321,864 | FNMA SF 30 YEAR |
| 31414J2U6 | 16,389,480 | FNMA SF 30 YEAR |
| 31414JG98 | 76,939 | FNMA SF 30 YEAR |
| 31414JH29 | 98,000 | FNMA SF 30 YEAR |
| 31414JUH4 | 52,825 | FNMA SF 30 YEAR |
| 31414KCY4 | 633,600 | FNMA SF 30 YEAR |
| 31414KDD9 | 18,919 | FNMA SF 30 YEAR |
| 31414KJ84 | 1,215,952 | PREPAYMENT PENALTY FNMA 15 YR |
| 31414KN97 | 949,891 | FNMA 15 YEAR |
| 31414KQS2 | 2,016,379 | FNMA 15 YEAR |
| 31414KQU7 | 4,317,036 | FNMA 15 YEAR |
| 31414KRF9 | 12,529 | FNMA 15 YEAR |
| 31414L8T0 | 153,501 | FNMA 15 YEAR |
| 31414L8W3 | 2,193,992 | FNMA 15 YEAR |
| 31414LHB7 | 117,236 | FNMA 15 YEAR |
| 31414LP28 | 594,279 | FNMA 15 YEAR |
| 31414LQJ0 | 733,749 | FNMA SF 30 YEAR |
| 31414LUH9 | 75,491 | FNMA 10 YEAR |
| 31414MDN3 | 341,128 | FNMA SF 30 YEAR |
| 31414MEK8 | 40,016 | FNMA SF 30 YEAR |
| 31414MFG8 | 954,214 | FNMA 15 YEAR |
| 31414P5E5 | 14,981,717 | FNMA 15 YEAR |
| 31414P6D6 | 15,929 | FNMA 15 YEAR |
| 31414PBJ7 | 954,916 | FNMA 15 YEAR |
| 31414Q5B9 | 5,016,846 | FNMA 15 YEAR |
| 31414Q5F0 | 1,381,824 | FNMA 15 YEAR |
| 31414QG43 | 742,402 | FNMA 15 YEAR |
| 31414QJG3 | 386,423 | FNMA SF 30 YEAR |
| 31414QJX6 | 472,252 | FNMA SF 30 YEAR |
| 31414QKY2 | 636,456 | FNMA ARMS |
| 31414QN29 | 200,000 | FNMA ARMS |
| 31414QP50 | 905,222 | FNMA SF 30 YEAR |
| 31414QXZ5 | 11,499,999 | FNMA SF 30 YEAR |
| 31414RLF0 | 157,814 | FNMA 10 YEAR |
| 31414RMM4 | 5,868,425 | FNMA 15 YEAR |
| 31414RQP3 | 35,115 | FNMA 15 YEAR |
| 31414RRD9 | 475,715 | FNMA 15 YEAR |
| 31414RTS4 | 1,324,432 | FNMA 15 YEAR |
| 31414RUM5 | 1,171,212 | FNMA 15 YEAR |
| 31414RVQ5 | 2,385,489 | FNMA SF 30 YEAR |
| 31414RVV4 | 616,785 | FNMA SF 30 YEAR |
| 31414RYN9 | 1,793,450 | FNMA 15 YEAR |
| 31414S3N1 | 26,039 | FNMA ARMS |
| 31414S6Z1 | 1,252,226 | FNMA SF 30 YEAR |
| 31414SAC7 | 55,336 | FNMA 15 YEAR |
| 31414SFP3 | 407,486 | FNMA SF 30 YEAR |
| 31414SGB3 | 1,613,937 | FNMA 10 YEAR |
| 31414SHM8 | 1,490,919 | FNMA SF 30 YEAR |
| 31414SJ81 | 345,407 | FNMA SF 30 YEAR |
| 31414SL88 | 1,000,197 | FNMA SF 30 YEAR |
| 31414SND1 | 3,272,292 | FNMA 15 YEAR |
| 31414SNN9 | 107,334 | FNMA 15 YEAR |
| 31414SPD9 | 498,723 | FNMA SF 30 YEAR |
| 31414SQE8 | 1,053,410 | FNMA ARMS |
| 31414SWZ2 | 36,388 | FNMA 15 YEAR |
| 31414T2D2 | 188,124 | FNMA 15 YEAR |

Schedule A

| Cusip | Par Value | Description |
|--------------|------------------|----------------------------|
| 31414T2L4 | 376,620 | FNMA SF 30 YEAR |
| 31414TAH4 | 1,257,868 | FNMA SF 30 YEAR |
| 31414TCN9 | 999,999 | FNMA SF 30 YEAR |
| 31414TLD1 | 10,111,160 | FNMA SF 30 YEAR |
| 31414TNL1 | 18,883 | FNMA SF 30 YEAR |
| 31414TPD7 | 237,307 | FNMA SF 30 YEAR |
| 31414U3X4 | 6,925,346 | FNMA SF 30YR-(PUERTO RICO) |
| 31414U8K9 | 1,272,633 | FNMA 15 YEAR |
| 31414UAP3 | 1,039,055 | FNMA 30YR (PRE-PAYMENTS) |
| 31414UAY4 | 1,241,028 | FNMA 30YR (PRE-PAYMENTS) |
| 31414UBP2 | 4,589,482 | FNMA 15 YEAR |
| 31414UGB8 | 500,000 | FNMA SF 30YR-(PUERTO RICO) |
| 31414UJ58 | 1,904,782 | FNMA ARMS |
| 31414UJH2 | 4,000,184 | FNMA SF 30 YEAR |
| 31414UKN7 | 5,503,703 | FNMA 15 YEAR |
| 31414UP36 | 727,489 | FNMA 15 YEAR |
| 31414UP77 | 742,107 | FNMA SF 30 YEAR |
| 31414UPG7 | 1,278,354 | FNMA 15 YEAR |
| 31414UPM4 | 593,396 | FNMA ARMS |
| 31414UPR3 | 2,035,594 | FNMA 15 YEAR |
| 31414UPZ5 | 1,021,905 | FNMA SF 30 YEAR |
| 31414UQ35 | 1,474,711 | FNMA 15 YEAR |
| 31414UQ84 | 1,031,649 | FNMA 15 YEAR |
| 31414UQ62 | 1,358,238 | FNMA ARMS |
| 31414UQD3 | 1,814,481 | FNMA SF 30 YEAR |
| 31414UQQ4 | 2,197,309 | FNMA FIXED RATE |
| 31414UQU5 | 616,181 | FNMA 15 YEAR |
| 31414UQY7 | 634,173 | FNMA SF 30 YEAR |
| 31414UQZ4 | 1,298,617 | FNMA SF 30 YEAR |
| 31414UTT5 | 58,100 | FNMA 15 YEAR |
| 31414VBH8 | 43,525,965 | FNMA 15 YEAR |
| 31414XU87 | 151,250 | FNMA 15 YEAR |
| 31414XU83 | 49,424,444 | FNMA SF 30 YEAR |
| 31414XU83 | 16,804,311 | FNMA 15 YEAR |
| 31414XWX6 | 1,928,713 | FNMA 15 YEAR |
| 31414YCY1 | 999,901 | FNMA 15 YEAR |
| 31414YDX5 | 1,079,106 | FNMA SF 30 YEAR |
| 31415A5J6 | 200,000 | FNMA SF 30 YEAR |
| 31415A7B1 | 212,909 | FNMA SF 30 YEAR |
| 31415AL25 | 3,628,278 | FNMA SF 30 YEAR |
| 31415ALM1 | 212,187 | FNMA 15 YEAR |
| 31415APQ8 | 594,540 | FNMA 15 YEAR |
| 31415AWR8 | 1,774,217 | FNMA 15 YEAR |
| 31415AWS6 | 169,049 | FNMA SF 30 YEAR |
| 31415B6J3 | 1,000,098 | FNMA 15 YEAR |
| 31415BBC2 | 336,466 | FNMA SF 30 YEAR |
| 31415BBH1 | 33,183 | FNMA 15 YEAR |
| 31415BBU2 | 585,613 | FNMA SF 30 YEAR |
| 31415BE62 | 591,650 | FNMA SF 30 YEAR |
| 31415BF20 | 602,117 | FNMA SF 30 YEAR |
| 31415BH89 | 1,104,911 | FNMA 15 YEAR |
| 31415BLL1 | 200,000 | FNMA 15 YEAR |
| 31415BM55 | 159,705 | FNMA 15 YEAR |
| 31415BPQ6 | 5,171,083 | FNMA SF 30 YEAR |
| 31415BW88 | 3,822,868 | FNMA SF 30 YEAR |
| 31415BWX3 | 458,241 | FNMA SF 30 YEAR |
| 31415BYJ2 | 234,136 | FNMA 15 YEAR |
| 31415BZB8 | 6,178,413 | FNMA 15 YEAR |
| 31415CKH9 | 97,307 | FNMA SF 30 YEAR |
| 31415CKU0 | 1,906,793 | FNMA 15 YEAR |
| 31415CKV8 | 1,349,800 | FNMA 15 YEAR |
| 31415CNM5 | 500,000 | FNMA 15 YEAR |
| 31415L4N4 | 990,296 | FNMA 15 YEAR |
| 31415LAR6 | 6,933 | FNMA SF 30 YEAR |
| 31415LGB7 | 999,999 | FNMA SF 30 YEAR |
| 31415LGJ0 | 3,242,921 | FNMA 15 YEAR |
| 31415LHA8 | 199,881 | FNMA SF 30 YEAR |
| 31415LHN0 | 4,402,694 | FNMA 15 YEAR |
| 31415LK22 | 2,486,101 | FNMA 15 YEAR |
| 31415LLQ8 | 2,059,140 | FNMA 15 YEAR |
| 31415LM48 | 29,636,891 | FNMA SF 30 YEAR |
| 31415LQX8 | 162,117 | FNMA 15 YEAR |
| 31415LS32 | 175,492 | FNMA SF 30 YEAR |
| 31415LS65 | 56,203 | FNMA SF 30 YEAR |
| 31415LVZ7 | 195,419 | FNMA 15 YEAR |
| 31415M2Y0 | 32,419,842 | FNMA 15 YEAR |
| 31415M3P8 | 160,498 | FNMA 15 YEAR |
| 31415M3Z8 | 2,308,902 | FNMA 15 YEAR |
| 31415MC52 | 144,498 | FNMA 15 YEAR |
| 31415MC78 | 243,249 | FNMA SF 30 YEAR |

Schedule A

| Cusip | Par Value | Description |
|-----------|------------|------------------------------|
| 31415MD93 | 5,593,910 | FNMA SF 30 YEAR |
| 31415MRE7 | 1,002,321 | FNMA SF 30 YEAR |
| 31415MUH6 | 605,573 | FNMA SF 30 YEAR |
| 31415P6P8 | 49,347,850 | FNMA 15 YEAR |
| 31415P6P8 | 3,636,082 | FNMA 15 YEAR |
| 31415P6Q6 | 47,619,564 | FNMA SF 30 YEAR |
| 31415P6R4 | 49,401,140 | FNMA 15 YEAR |
| 31415P6R4 | 8,022,823 | FNMA SF 30 YEAR |
| 31415PBL1 | 1,114,674 | FNMA-GUAR MTG PASS THRU-30YR |
| 31415PEE4 | 8,369,174 | FNMA 15 YEAR |
| 31415PEJ3 | 167,631 | FNMA-GUAR MTG PASS THRU-30YR |
| 31415PF86 | 7,686,670 | FNMA-GUAR MTG PASS THRU-30YR |
| 31415PF94 | 471,073 | FNMA 30YR (PRE-PAYMENTS) |
| 31415PFF0 | 4,057,173 | FNMA SF 30 YEAR |
| 31415PFR4 | 41,374,823 | FNMA 15 YEAR |
| 31415PGG7 | 49,955,182 | FNMA 15 YEAR |
| 31415PGG7 | 23,210,341 | FNMA 15 YEAR |
| 31415PGK8 | 11,030,129 | FNMA SF 30 YEAR |
| 31415PGL6 | 13,014,674 | FNMA SF 30 YEAR |
| 31415PYH5 | 7,864,510 | FNMA SF 30 YEAR |
| 31415Q2Y1 | 4,449,446 | FNMA SF 30 YEAR |
| 31415Q4B9 | 139,470 | FNMA 15 YEAR |
| 31415QBNS | 31,936 | FNMA 15 YEAR |
| 31415QFC4 | 1,902,296 | FNMA 15 YEAR |
| 31415QHP4 | 12,615,343 | FNMA 15 YEAR |
| 31415QHQ2 | 2,131,518 | FNMA 20 YEAR |
| 31415QM29 | 119,347 | FNMA 15 YEAR |
| 31415QM60 | 1,034,392 | FNMA 15 YEAR |
| 31415QMV5 | 4,972,649 | FNMA SF 30 YEAR |
| 31415QND4 | 1,772,483 | FNMA SF 30 YEAR |
| 31415QQW9 | 7,165,814 | FNMA 15 YEAR |
| 31415QXW1 | 7,952 | FNMA-GUAR MTG PASS THRU-30YR |
| 31415QY34 | 5,919,909 | FNMA 15 YEAR |
| 31415QYV2 | 7,011,620 | FNMA 15 YEAR |
| 31415QZ66 | 20,150,999 | FNMA 15 YEAR |
| 31415QZ74 | 8,986,587 | FNMA 15 YEAR |
| 31415QZ82 | 3,293,883 | FNMA 15 YEAR |
| 31415RBM5 | 4,148,104 | FNMA 15 YEAR |
| 31415RBP8 | 6,040,587 | FNMA 15 YEAR |
| 31415RBS2 | 386,541 | FNMA 15 YEAR |
| 31415RCM4 | 999,999 | FNMA SF 30 YEAR |
| 31415RJZ6 | 4,995,296 | FNMA SF 30 YEAR |
| 31415RQ80 | 5,558,772 | FNMA 15 YEAR |
| 31415RTR5 | 1,754,452 | FNMA 15 YEAR |
| 31415RVK7 | 732,369 | FNMA SF 30 YEAR |
| 31415RXE9 | 756,209 | FNMA SF 30 YEAR |
| 31415RYA6 | 3,094,513 | FNMA SF 30 YEAR |
| 31415S5X6 | 17,334,373 | FNMA SF 30 YEAR |
| 31415S6N7 | 5,083,413 | FNMA SF 30 YEAR |
| 31415S6P2 | 1,251,611 | FNMA SF 30 YEAR |
| 31415SBS0 | 613,732 | FNMA SF 30 YEAR |
| 31415SBP6 | 790,215 | FNMA SF 30 YEAR |
| 31415SBY7 | 1,090,148 | FNMA 15 YEAR |
| 31415SCA8 | 78,377 | FNMA SF 30 YEAR |
| 31415SCF7 | 674,522 | FNMA SF 30 YEAR |
| 31415SCK6 | 489,141 | FNMA SF 30 YEAR |
| 31415SCT7 | 78,843 | FNMA 15 YEAR |
| 31415SCW0 | 31,046 | FNMA 15 YEAR |
| 31415SCZ3 | 1,623,444 | FNMA 15 YEAR |
| 31415SGU0 | 69,771 | FNMA 15 YEAR |
| 31415SH62 | 11,248,820 | FNMA 15 YEAR |
| 31415SH96 | 4,063,156 | FNMA 15 YEAR |
| 31415SHY1 | 3,887,291 | FNMA 15 YEAR |
| 31415SJ60 | 6,778,753 | FNMA SF 30 YEAR |
| 31415SJE3 | 1,075,507 | FNMA 15 YEAR |
| 31415SJJ2 | 8,763,057 | FNMA SF 30 YEAR |
| 31415SKB7 | 413,339 | FNMA 20 YEAR |
| 31415SKE1 | 8,772,374 | FNMA SF 30 YEAR |
| 31415SMP4 | 1,000,296 | FNMA SF 30 YEAR |
| 31415SNH1 | 17,748 | FNMA 15 YEAR |
| 31415SQQ8 | 1,826,067 | FNMA SF 30 YEAR |
| 31415SSD5 | 17,332,073 | FNMA 15 YEAR |
| 31415SSJ2 | 9,276,262 | FNMA 15 YEAR |
| 31415SUR1 | 24,919,084 | FNMA 15 YEAR |
| 31415SUT7 | 1,283,148 | FNMA 15 YEAR |
| 31415SUU4 | 1,056,496 | FNMA 15 YEAR |
| 31415TF70 | 525,060 | FNMA 15 YEAR |
| 31415TH76 | 100,000 | FNMA-GUAR MTG PASS THRU-30YR |
| 31415THD5 | 818,046 | FNMA SF 30 YEAR |
| 31415THJ2 | 186,726 | FNMA SF 30 YEAR |

Schedule A

| Cusip | Par Value | Description |
|--------------|------------------|------------------------------|
| 31415TMM9 | 31,082,834 | FNMA SF 30 YEAR |
| 31415TMN7 | 33,419,832 | FNMA SF 30 YEAR |
| 31415TMQ0 | 475,357 | FNMA SF 30 YEAR |
| 31415TMW7 | 1,891,243 | FNMA ARMS |
| 31415TMZ0 | 104,792 | FNMA 15 YEAR |
| 31415TPT1 | 344,204 | FNMA SF 30 YEAR |
| 31415TPV6 | 484,874 | FNMA SF 30 YEAR |
| 31415TTN0 | 115,918 | FNMA SF 30 YEAR |
| 31415U2B2 | 1,000,001 | FNMA-GUAR MTG PASS THRU-30YR |
| 31415U5J2 | 1,248,361 | FNMA SF 30YR-(PUERTO RICO) |
| 31415U5K9 | 174,071 | FNMA-GUAR MTG PASS THRU-30YR |
| 31415U287 | 56,677 | FNMA SF 30 YEAR |
| 31415V2A2 | 807,317 | FNMA 15 YEAR |
| 31415V2D6 | 83,248 | FNMA SF 30 YEAR |
| 31415V2W4 | 83,826 | FNMA SF 30 YEAR |
| 31415VAX3 | 401,537 | FNMA 15 YEAR |
| 31415VBK0 | 308,941 | FNMA 15 YEAR |
| 31415VVA0 | 32,093 | FNMA 15 YEAR |
| 31415WCP6 | 641,473 | FNMA 15 YEAR |
| 317705AA9 | 85,000 | FNMA 15 YEAR |
| 317705AC5 | 75,000 | FNMA 15 YEAR |
| 317705AP6 | 100,000 | FNMA 15 YEAR |
| 31771J3V0 | 7,000 | FNMA 15 YEAR |
| 31771J3W6 | 12,884,000 | FNMA 15 YEAR |
| 31771J4D9 | 11,655,000 | FNMA 15 YEAR |
| 31771J4J6 | 3,622,000 | FNMA SF 30 YEAR |
| 31771J4N7 | 1,965,000 | FNMA 15 YEAR |
| 31771JKP4 | 1,150,000 | FNMA 15 YEAR |
| 31771JKR0 | 125,000 | FNMA 15 YEAR |
| 31771JKU3 | 50,000 | FNMA SF 30 YEAR |
| 31771JKV1 | 11,205,000 | FNMA SF 30 YEAR |
| 31771JKZ2 | 2,660,000 | FNMA-GUAR MTG PASS THRU-30YR |
| 31771JLD0 | 3,038,000 | FNMA SF 30 YEAR |
| 31771JLH1 | 3,038,000 | FNMA 15 YEAR |
| 31771JMC1 | 4,513,000 | FNMA 15 YEAR |
| 31771JMH0 | 2,399,000 | FNMA SF 30 YEAR |
| 31771JMP2 | 50,000 | FNMA SF 30 YEAR |
| 31771JUR9 | 25,000 | FNMA 15 YEAR |
| 31771JUV0 | 6,885,000 | FNMA-GUAR MTG PASS THRU-30YR |
| 31771JVV9 | 1,073,000 | FNMA-GUAR MTG PASS THRU-30YR |
| 31771JXH8 | 6,038,000 | FNMA SF 30 YEAR |
| 36200B5G8 | 894,726 | FNMA SF 30 YEAR |
| 36200GJC1 | 15,430 | FNMA 15 YEAR |
| 36200KDY0 | 1,583,086 | FNMA 15 YEAR |
| 36200KVA2 | 1,476,991 | FNMA 15 YEAR |
| 36200KXJ1 | 858,880 | FNMA 15 YEAR |
| 36200MDZ3 | 16,796 | FNMA SF 30 YEAR |
| 36200MSA2 | 244,832 | FNMA SF 30 YEAR |
| 36200MVP5 | 1,250,412 | FNMA 15 YEAR |
| 36200MVQ3 | 236,476 | FNMA SF 30 YEAR |
| 36200N4S7 | 3,199,082 | FNMA SF 30 YEAR |
| 36200NDG3 | 216,737 | FNMA SF 30 YEAR |
| 36200NDH1 | 148,844 | FNMA 15 YEAR |
| 36200NFH9 | 253,867 | FNMA 15 YEAR |
| 36200NVV0 | 223,488 | FNMA 15 YEAR |
| 36200NZC8 | 25,035 | FNMA-GUAR MTG PASS THRU-30YR |
| 36200QXA7 | 178,985 | FNMA 15 YEAR |
| 36200V4R1 | 196,111 | FNMA SF 30 YEAR |
| 36200VXZ1 | 27,617 | FNMA SF 30 YEAR |
| 36200WCU3 | 286,258 | FNMA SF 30 YEAR |
| 36201CRF3 | 1,591 | FNMA-GUAR MTG PASS THRU-30YR |
| 36201DU75 | 72,959 | FNMA SF 30 YEAR |
| 36201EHV5 | 692,873 | FNMA SF 30 YEAR |
| 36201FUZ8 | 1,486 | FNMA SF 30 YEAR |
| 36201HJX2 | 829 | FNMA SF 30 YEAR |
| 36201HTA1 | 197,385 | FNMA SF 30 YEAR |
| 36201LUU6 | 163,168 | FNMA 15 YEAR |
| 36201SK65 | 28,194 | FNMA ARMS |
| 36201SWV7 | 542,277 | FNMA-GUAR MTG PASS THRU-30YR |
| 36201SXJ3 | 227,589 | FNMA SF 30 YEAR |
| 36201TFL6 | 50,018 | FNMA-GUAR MTG PASS THRU-30YR |
| 36201YEK8 | 258,156 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202A3E5 | 2,338 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202A3V7 | 938 | FNMA SF 30 YEAR |
| 36202AB30 | 6,738 | FNMA 15 YEAR |
| 36202AM53 | 47 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202AT31 | 148 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202ATE7 | 329 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202AU98 | 744 | FNMA SF 30 YEAR |
| 36202AVS3 | 930 | FNMA-GUAR MTG PASS THRU-30YR |

Schedule A

| Cusip | Par Value | Description |
|--------------|------------------|------------------------------|
| 36202AWV5 | 301 | FNMA SF 30 YEAR |
| 36202AXV4 | 240 | FNMA 15 YEAR |
| 36202AY50 | 465 | FNMA SF 30 YEAR |
| 36202B5N1 | 8,107 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202B5R2 | 4,863 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202B6K6 | 1,849 | FNMA SF 30 YEAR |
| 36202BCU7 | 36 | FNMA SF 30 YEAR |
| 36202BCY9 | 314 | FNMA SF 30 YEAR |
| 36202BG74 | 49 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202BHT5 | 1,230 | FNMA SF 30 YEAR |
| 36202BHZ1 | 530 | FNMA 15 YEAR |
| 36202BMR3 | 1,913 | FNMA ARMS |
| 36202BMV4 | 1,756 | FNMA SF 30 YEAR |
| 36202BP58 | 170 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202BPK5 | 702 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202BRT4 | 339 | FNMA SF 30 YEAR |
| 36202BTF2 | 17,252 | FNMA SF 30 YEAR |
| 36202BTJ4 | 232 | FNMA SF 30 YEAR |
| 36202BWX9 | 180 | FNMA SF 30 YEAR |
| 36202BXZ3 | 393 | FNMA 15 YEAR |
| 36202BY41 | 102 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202C3Z4 | 8,378 | FNMA SF 30 YEAR |
| 36202C4Q3 | 43,813 | FNMA SF 30 YEAR |
| 36202C5T6 | 60,584 | FNMA SF 30 YEAR |
| 36202C5V1 | 23,366 | FNMA 15 YEAR |
| 36202CA78 | 68,082 | FNMA 15 YEAR |
| 36202CCG6 | 2,078 | FNMA SF 30 YEAR |
| 36202CCX9 | 21,630 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202CEM1 | 4,917 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202CGL1 | 3,256 | FNMA 15 YEAR |
| 36202CH97 | 29,653 | FNMA ARMS |
| 36202CK51 | 3,979 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202CK77 | 2,494 | FNMA SF 30 YEAR |
| 36202CLU5 | 16,342 | FNMA ARMS |
| 36202CLY7 | 4,229 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202CMR1 | 5,418 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202CPQ0 | 1,624 | FNMA 15 YEAR |
| 36202CRW5 | 2,473 | FNMA SF 30 YEAR |
| 36202CT84 | 19,927 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202CX65 | 5,143 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202CXB4 | 20,259 | FNMA 15 YEAR |
| 36202CXD0 | 1,820 | FNMA SF 30 YEAR |
| 36202D2G5 | 324,985 | FNMA 15 YEAR |
| 36202D3K5 | 23,952 | FNMA 15 YEAR |
| 36202D8P1 | 29,702 | FNMA 15 YEAR |
| 36202D7L9 | 2,318,102 | FNMA 15 YEAR |
| 36202DA66 | 149,092 | FNMA SF 30 YEAR |
| 36202DC90 | 283,376 | FNMA 15 YEAR |
| 36202DDN8 | 28,242 | FNMA 15 YEAR |
| 36202DFD8 | 145,199 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202DG62 | 1,741 | FNMA SF 30 YEAR |
| 36202DG70 | 61,517 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202DGS4 | 909 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202DJ77 | 235,598 | FNMA ARMS |
| 36202DJQ5 | 243,523 | FNMA SF 30 YEAR |
| 36202DJR3 | 511,825 | FNMA SF 30 YEAR |
| 36202DJR3 | 511,825 | FNMA SF 30 YEAR |
| 36202DJR3 | 511,825 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202DJR3 | 320,654 | FNMA SF 30 YEAR |
| 36202DJS1 | 3,978 | FNMA ARMS |
| 36202DKX8 | 11,869 | FNMA SF 30 YEAR |
| 36202DMC2 | 89,255 | FNMA 15 YEAR |
| 36202DPR8 | 183,060 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202DPU9 | 459,604 | FNMA 15 YEAR |
| 36202DSU6 | 16,194 | FNMA 15 YEAR |
| 36202DXD8 | 421,487 | FNMA 15 YEAR |
| 36202DXU0 | 880,055 | FNMA 15 YEAR |
| 36202DYK1 | 133,236 | FNMA ARMS |
| 36202DZ20 | 415,798 | FNMA SF 30 YEAR |
| 36202DZW4 | 672,417 | FNMA ARMS |
| 36202EDN6 | 1,433,696 | FNMA ARMS |
| 36202EGG8 | 147,963 | FNMA ARMS |
| 36202EGT0 | 73,152 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202EHR3 | 2,837,681 | FNMA SF 30 YEAR |
| 36202EJ26 | 615,117 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202EKB4 | 184,651 | FNMA SF 30 YEAR |
| 36202EKM0 | 949,817 | FNMA 15 YEAR |
| 36202EKY4 | 60,323 | FNMA 20 YEAR |
| 36202EMD8 | 61,849 | FNMA 15 YEAR |
| 36202EMH9 | 396,346 | FNMA-GUAR MTG PASS THRU-30YR |

Schedule A

| Cusip | Par Value | Description |
|--------------|------------------|------------------------------|
| 36202EMR7 | 224,109 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202EMS5 | 114,617 | FNMA 15 YEAR |
| 36202EMT3 | 404,701 | FNMA 20 YEAR |
| 36202ENM7 | 288,950 | FNMA 15 YEAR |
| 36202ENX3 | 4,268,908 | FNMA SF 30 YEAR |
| 36202ENZ8 | 304,191 | FNMA SF 30 YEAR |
| 36202EPP8 | 355,770 | FNMA SF 30 YEAR |
| 36202EQ51 | 413,154 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202EQC8 | 742,772 | FNMA 15 YEAR |
| 36202EQK8 | 460,622 | FNMA 15 YEAR |
| 36202EQM4 | 33,115,923 | FNMA 15 YEAR |
| 36202EQP7 | 2,340,062 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202ER43 | 1,811,964 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202ERB7 | 3,769,033 | FNMA SF 30 YEAR |
| 36202ERG6 | 580,490 | FNMA SF 30 YEAR |
| 36202ERT8 | 232,559 | FNMA SF 30 YEAR |
| 36202ES59 | 1,813,253 | FNMA SF 30YR-(PUERTO RICO) |
| 36202ESE0 | 3,938,330 | FNMA SF 30YR-(PUERTO RICO) |
| 36202ET33 | 2,845,615 | FNMA SF 30 YEAR |
| 36202ETB5 | 4,279,924 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202ETE9 | 470,685 | FNMA 15 YEAR |
| 36202ETF6 | 1,209,496 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202ETG4 | 1,653,191 | FNMA 15 YEAR |
| 36202ETM1 | 1,008,635 | FNMA SF 30 YEAR |
| 36202ETN9 | 2,171,148 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202EUM9 | 4,990,003 | FNMA 15 YEAR |
| 36202EVF3 | 1,882,353 | FNMA SF 30 YEAR |
| 36202EVN6 | 1,237,244 | FNMA 15 YEAR |
| 36202EVP1 | 5,813,258 | FNMA 15 YEAR |
| 36202EVQ9 | 130,936 | FNMA 15 YEAR |
| 36202EVR7 | 1,543,662 | FNMA 15 YEAR |
| 36202J5M6 | 84,946 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202J5U6 | 106,711 | FNMA SF 30 YEAR |
| 36202K2Q7 | 95,025 | FNMA 20 YEAR |
| 36202K4L6 | 481,336 | FNMA SF 30 YEAR |
| 36202K4L6 | 481,336 | FNMA SF 30 YEAR |
| 36202K4L6 | 481,336 | FNMA 15 YEAR |
| 36202K4L6 | 25,328 | FNMA ARMS |
| 36202K5J0 | 408,619 | FNMA SF 30 YEAR |
| 36202K5J0 | 408,619 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202K5J0 | 408,619 | FNMA SF 30 YEAR |
| 36202K5J0 | 408,619 | FNMA 15 YEAR |
| 36202K5J0 | 408,619 | FNMA SF 30 YEAR |
| 36202K5J0 | 408,619 | FNMA SF 30 YEAR |
| 36202K5J0 | 251,880 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202K6G5 | 503,958 | FNMA 15 YEAR |
| 36202K6G5 | 503,958 | FNMA SF 30 YEAR |
| 36202K6G5 | 503,958 | FNMA SF 30 YEAR |
| 36202K6G5 | 503,958 | FNMA 15 YEAR |
| 36202K6G5 | 503,958 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202K6G5 | 219,929 | FNMA 15 YEAR |
| 36202K6K8 | 39,549 | FNMA 15 YEAR |
| 36202K7C3 | 54,322 | FNMA SF 30 YEAR |
| 36202K7D1 | 43,214 | FNMA 15 YEAR |
| 36202KAL9 | 110,366 | FNMA SF 30 YEAR |
| 36202KBM6 | 27,067 | FNMA SF 30 YEAR |
| 36202KDW2 | 6,950 | FNMA SF 30 YEAR |
| 36202KDX0 | 23,441 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202KFX2 | 75,423 | FNMA SF 30 YEAR |
| 36202KK95 | 1,075,458 | FNMA SF 30 YEAR |
| 36202KM28 | 9,005 | FNMA 15 YEAR |
| 36202KME2 | 897,237 | FNMA SF 30 YEAR |
| 36202KME2 | 311,786 | FNMA SF 30 YEAR |
| 36202KMG7 | 898,039 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202KMG7 | 898,039 | FNMA SF 30 YEAR |
| 36202KMG7 | 898,039 | FNMA SF 30 YEAR |
| 36202KMG7 | 898,039 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202KMG7 | 898,039 | FNMA SF 30 YEAR |
| 36202KMG7 | 818,832 | FNMA SF 30 YEAR |
| 36202KP82 | 882,550 | FNMA 15 YEAR |
| 36202KP82 | 882,550 | FNMA SF 30 YEAR |
| 36202KP82 | 882,550 | FNMA SF 30 YEAR |
| 36202KP82 | 149,060 | FNMA SF 30 YEAR |
| 36202KXT7 | 656,929 | FNMA SF 30 YEAR |
| 36202KXT7 | 344,935 | FNMA 15 YEAR |
| 36202SBV9 | 24,432 | FNMA SF 30 YEAR |
| 36202SDF2 | 238,584 | FNMA SF 30 YEAR |
| 36202SWU8 | 315,476 | FNMA SF 30 YEAR |
| 36202TUR5 | 3,877,965 | FNMA-GUAR MTG PASS THRU-30YR |
| 36202WY45 | 698,916 | FNMA 15 YEAR |

Schedule A

| Cusip | Par Value | Description |
|-----------|-----------|------------------------------|
| 36203ASV9 | 16,497 | FNMA SF 30 YEAR |
| 36203B3L6 | 8,095 | FNMA 15 YEAR |
| 36203BK60 | 5,408 | FNMA ARMS |
| 36203BLJ1 | 4,300 | FNMA SF 30 YEAR |
| 36203BTX2 | 47,653 | FNMA SF 30 YEAR |
| 36203BWQ3 | 10,038 | FNMA SF 30 YEAR |
| 36203CRG9 | 28,485 | FNMA-GUAR MTG PASS THRU-30YR |
| 36203CTY8 | 16,392 | FNMA SF 30 YEAR |
| 36203DGC8 | 11,186 | FNMA 15 YEAR |
| 36203FQL2 | 5,373 | FNMA SF 30YR-(PUERTO RICO) |
| 36203FRW7 | 16,266 | FNMA SF 30 YEAR |
| 36203FT47 | 17,284 | FNMA 30YR (PRE-PAYMENTS) |
| 36203HHN4 | 7,746 | FNMA 15 YEAR |
| 36203HXF3 | 31,693 | FNMA 25 YEAR |
| 36203HXP1 | 15,081 | FNMA 15 YEAR |
| 36203KBK9 | 15,546 | FNMA SF 30 YEAR |
| 36203KPJ7 | 16,346 | FNMA 15 YEAR |
| 36203KPZ1 | 7,603 | FNMA SF 30 YEAR |
| 36203LCU4 | 671,406 | FNMA 15 YEAR |
| 36203LCU4 | 671,406 | FNMA ARMS |
| 36203LCU4 | 671,406 | FNMA 15 YEAR |
| 36203LCU4 | 349,131 | FNMA SF 30 YEAR |
| 36203LL83 | 21,116 | FNMA ARMS |
| 36203LM33 | 57,789 | FNMA SF 30 YEAR |
| 36203LMC3 | 17,550 | FNMA 15 YEAR |
| 36203MHV5 | 17,111 | FNMA ARMS |
| 36203N6L7 | 7,678 | FNMA SF 30 YEAR |
| 36203N7F9 | 16,193 | FNMA SF 30 YEAR |
| 36203N7H5 | 8,189 | FNMA SF 30 YEAR |
| 36203NN95 | 10,493 | FNMA 15 YEAR |
| 36203QH53 | 28,659 | FNMA SF 30 YEAR |
| 36203RPJ2 | 5,938 | FNMA SF 30 YEAR |
| 36203TSZ9 | 2,320 | FNMA ARMS |
| 36203UUZ6 | 6,554 | FNMA 15 YEAR |
| 36203UZ54 | 32,619 | FNMA 10 YEAR |
| 36203VC24 | 7,224 | FNMA SF 30 YEAR |
| 36203VCJ7 | 15,672 | FNMA 15 YEAR |
| 36203W4R6 | 35,206 | FNMA 15 YEAR |
| 36203WMD7 | 12,494 | FNMA SF 30 YEAR |
| 36203YLR3 | 27,175 | FNMA 15 YEAR |
| 36204BLB7 | 8,927 | FNMA SF 30 YEAR |
| 36204DFJ3 | 107,032 | FNMA 15 YEAR |
| 36204HDR8 | 5,902 | FNMA SF 30 YEAR |
| 36204HXC9 | 10,341 | FNMA 15 YEAR |
| 36204QJM3 | 7,403 | FNMA SF 30 YEAR |
| 362051ST7 | 69 | FNMA SF 30 YEAR |
| 362055S50 | 102 | FNMA SF 30 YEAR |
| 362058B99 | 252 | FNMA 15 YEAR |
| 362058FE4 | 127 | FNMA 15 YEAR |
| 362058Q93 | 263 | FNMA 15 YEAR |
| 362059BN6 | 572 | FNMA 15 YEAR |
| 362059C54 | 156 | FNMA SF 30 YEAR |
| 362059DL8 | 156 | FNMA ARMS |
| 362059WW3 | 50 | FNMA ARMS |
| 362059XQ5 | 40 | FNMA SF 30 YEAR |
| 362059Z83 | 54 | FNMA SF 30 YEAR |
| 36205BSA1 | 2,536 | FNMA 15 YEAR |
| 36205C7H7 | 23,647 | FNMA 15 YEAR |
| 36205F5X7 | 232,510 | FNMA 15 YEAR |
| 36205FWS8 | 128,842 | FNMA 15 YEAR |
| 36205GSD7 | 12,171 | FNMA SF 30 YEAR |
| 36205JTC9 | 12 | 10 IO/20YEAR AM POOLS |
| 36205M5S3 | 6,857 | FNMA SF 30 YEAR |
| 36205MRV6 | 36,458 | FNMA SF 30 YEAR |
| 36205XCV4 | 680,892 | FNMA ARMS |
| 362060DC6 | 139 | FNMA SF 30 YEAR |
| 362060KG9 | 16 | FNMA 15 YEAR |
| 362060SB2 | 42 | FNMA 15 YEAR |
| 362060TU9 | 46 | FNMA 15 YEAR |
| 362061AC7 | 133 | FNMA 15 YEAR |
| 362061J46 | 48 | FNMA SF 30 YEAR |
| 362061LH4 | 529 | FNMA SF 30 YEAR |
| 362061MP5 | 28 | FNMA 15 YEAR |
| 362061Q97 | 35 | FNMA 15 YEAR |
| 362061QM6 | 13 | FNMA SF 30 YEAR |
| 362061QR7 | 331 | FNMA SF 30 YEAR |
| 362061UM3 | 165 | FNMA 15 YEAR |
| 362061UN1 | 31 | FNMA SF 30 YEAR |
| 362061VH3 | 158 | FNMA SF 30 YEAR |
| 362062B26 | 38 | FNMA SF 30 YEAR |

Schedule A

| Cusip | Par Value | Description |
|-----------|------------|------------------------------|
| 362062BG5 | 85 | FNMA SF 30 YEAR |
| 362062BP5 | 8 | FNMA SF 30 YEAR |
| 362062CA7 | 107 | FNMA SF 30 YEAR |
| 362062FH9 | 275 | FNMA 15 YEAR |
| 362062JM4 | 237 | FNMA SF 30 YEAR |
| 362062K67 | 77 | FNMA 25 YEAR |
| 362062QZ7 | 3,099 | FNMA SF 30 YEAR |
| 3620632J7 | 193 | FNMA SF 30 YEAR |
| 362063EM7 | 939 | FNMA SF 30 YEAR |
| 362065DP6 | 36 | FNMA SF 30 YEAR |
| 362065Q31 | 155 | FNMA SF 30 YEAR |
| 3620664J8 | 85 | FNMA SF 30 YEAR |
| 362066X23 | 2,370 | FNMA SF 30 YEAR |
| 362067BW9 | 16 | FNMA SF 30 YEAR NEWPFN30 |
| 362067EG1 | 5,155 | FNMA 15 YEAR |
| 362067UQ1 | 1,064 | FNMA SF 30 YEAR |
| 362068JG4 | 379 | FNMA SF 30 YEAR |
| 3620696Z4 | 584 | FNMA ARMS |
| 36206ENU5 | 1,914,953 | FNMA SF 30 YEAR |
| 36206FYM8 | 957 | FNMA SF 30 YEAR |
| 36206PSC5 | 8,456 | FNMA SF 30 YEAR |
| 36206PTV2 | 3,087 | FNMA SF 30 YEAR |
| 36206RTJ5 | 215,803 | FNMA SF 30 YEAR |
| 36206SA61 | 58,126 | FNMA SF 30 YEAR |
| 362073DQ8 | 27 | FNMA SF 30 YEAR |
| 362073JY5 | 541 | FNMA 15 YEAR |
| 362076WL1 | 1,084 | FNMA 15 YEAR |
| 362076AE7 | 120 | FNMA 15 YEAR |
| 36207EU77 | 14,344 | FNMA SF 30 YEAR |
| 36207FCV1 | 19,601 | FNMA SF 30 YEAR |
| 36207GLJ6 | 11,796 | FNMA 15 YEAR |
| 36207J4H3 | 59,953 | FNMA 15 YEAR |
| 36207KN55 | 1,742 | FNMA-GUAR MTG PASS THRU-30YR |
| 36207LGZ5 | 4,592 | FNMA SF 30 YEAR |
| 36207VCM6 | 107,382 | FNMA SF 30 YEAR |
| 3620893G7 | 50 | FNMA SF 30 YEAR |
| 36208AEN7 | 870,649 | FNMA ARMS |
| 36208AEN7 | 212,091 | FNMA SF 30 YEAR |
| 36208AEP2 | 778,574 | FNMA SF 30 YEAR |
| 36208AEP2 | 312,754 | FNMA SF 30 YEAR |
| 36208AEQ0 | 526,271 | FNMA 15 YEAR |
| 36208AER8 | 821,589 | FNMA 15 YEAR |
| 36208AER8 | 349,976 | FNMA 15 YEAR |
| 36208AES6 | 663,891 | FNMA SF 30 YEAR |
| 36208AES6 | 248,519 | FNMA SF 30 YEAR |
| 36208AZN4 | 50,448,353 | FNMA SF 30 YEAR |
| 36208AZN4 | 50,448,353 | FNMA SF 30 YEAR |
| 36208AZN4 | 50,448,353 | FNMA SF 30 YEAR |
| 36208AZN4 | 50,448,353 | FNMA SF 30YR-(PUERTO RICO) |
| 36208AZN4 | 20,853,807 | FNMA SF 30 YEAR |
| 36208CKZ9 | 6,260 | FNMA 15 YEAR |
| 36208RXT6 | 6,379 | FNMA SF 30 YEAR |
| 362092R42 | 44 | FNMA SF 30 YEAR |
| 362093CY0 | 1,784 | FNMA 15 YEAR |
| 362095FP1 | 671 | FNMA SF 30 YEAR |
| 36209EVL3 | 172,379 | FNMA 15 YEAR |
| 36209G5L7 | 1,931,616 | FNMA 15 YEAR |
| 36209VHB3 | 124,136 | FNMA SF 30 YEAR |
| 36209YN46 | 615,851 | FNMA SF 30 YEAR |
| 362100VS5 | 158 | FNMA SF 30 YEAR |
| 362103ZB2 | 1,142 | FNMA SF 30 YEAR |
| 36210AK63 | 1,507 | FNMA 15 YEAR |
| 36210J4V7 | 5,722 | FNMA 15 YEAR |
| 36210L4Z3 | 2,981 | FNMA SF 30 YEAR |
| 36210NGG8 | 2,485,397 | FNMA SF 30 YEAR |
| 36210WRH4 | 610 | FNMA 15 YEAR |
| 36211CHV7 | 2,931 | FNMA SF 30 YEAR |
| 36211EAB4 | 324,758 | FNMA 15 YEAR |
| 36211FQZ1 | 337 | FNMA 15 YEAR |
| 36211JR82 | 1,546,004 | FNMA 15 YEAR |
| 36211JSH1 | 3,606,840 | FNMA SF 30 YEAR |
| 36211MUZ1 | 36,928 | MID LOAN FANNIE MAE 30 YR |
| 36211RHK8 | 237,354 | FNMA 15 YEAR |
| 36211RJB6 | 1,539 | FNMA SF 30 YEAR |
| 36211RXB0 | 937,173 | FNMA SF 30 YEAR |
| 36211UJK9 | 1,225,864 | FNMA SF 30 YEAR |
| 36211UJM5 | 1,861,919 | FNMA SF 30 YEAR |
| 36211URU8 | 125,500 | FNMA 15 YEAR |
| 36212AYV1 | 205 | FNMA SF 30 YEAR |
| 36212D2E8 | 297,316 | FNMA SF 30 YEAR |

Schedule A

| Cusip | Par Value | Description |
|--------------|------------------|----------------------------|
| 36212D2G3 | 182,962 | FNMA SF 30 YEAR |
| 36212D2Q1 | 1,042,448 | FNMA SF 30 YEAR |
| 36212D3E7 | 820,932 | FNMA 15 YEAR |
| 36212D3H0 | 756,487 | FNMA SF 30 YEAR |
| 36212D4R7 | 861,989 | FNMA SF 30 YEAR |
| 36212D4W6 | 1,055,985 | FNMA SF 30 YEAR |
| 36212D4Y2 | 304,309 | FNMA SF 30 YEAR |
| 36212D5A3 | 103,966 | FNMA SF 30 YEAR |
| 36212D5H8 | 466,097 | FNMA 15 YEAR |
| 36212D5M7 | 842,102 | FNMA FIXED RATE |
| 36212DZ85 | 151,033 | FNMA SF 30 YEAR |
| 36212EBL0 | 403 | FNMA 15 YEAR |
| 36212M6F1 | 529,986 | FNMA SF 30 YEAR |
| 36212TG24 | 1,457 | FNMA 15 YEAR |
| 36212UG47 | 1,391 | FNMA 15 YEAR |
| 36213CWC9 | 855,665 | FNMA SF 30 YEAR |
| 36213EP59 | 549,145 | FNMA SF 30 YEAR |
| 36213EUP9 | 56,410 | FNMA SF 30 YEAR |
| 36213EYQ3 | 121,762 | FNMA SF 30 YEAR |
| 36213FF57 | 156,290 | FNMA SF 30 YEAR |
| 36213FMT7 | 434,245 | FNMA SF 30 YEAR |
| 36213FPR8 | 611,107 | FNMA SF 30 YEAR |
| 36213JKA2 | 7,412 | FNMA 15 YEAR |
| 36213MWX2 | 631,386 | FNMA SF 30 YEAR |
| 36213S2M6 | 183,229 | FNMA SF 30 YEAR |
| 36213TYS6 | 1,203 | FNMA SF 30 YEAR |
| 36213U3X6 | 466,482 | FNMA ARMS |
| 36213UX70 | 184,050 | FNMA SF 30 YEAR |
| 36214C4Y2 | 25 | FNMA SF 30 YEAR |
| 36214GWA4 | 10,784 | FNMA SF 30 YEAR |
| 36214JJD7 | 1,832 | FNMA SF 30 YEAR |
| 36215JG86 | 7,580 | FNMA SF 30 YEAR |
| 36215WRR7 | 476 | FNMA SF 30 YEAR |
| 362161LA7 | 2,375 | FNMA SF 30 YEAR |
| 362162NS4 | 6,061 | FNMA SF 30YR-(PUERTO RICO) |
| 36216AVA6 | 575 | FNMA SF 30YR-(PUERTO RICO) |
| 36216BT33 | 190 | FNMA SF 30YR-(PUERTO RICO) |
| 36216LPY7 | 1,738 | FNMA SF 30YR-(PUERTO RICO) |
| 36216PZN1 | 14,885 | FNMA SF 30YR-(PUERTO RICO) |
| 36216Q4J2 | 2,707 | FNMA 15 YEAR |
| 36216QH41 | 1,015 | FNMA SF 30YR-(PUERTO RICO) |
| 36216VGA7 | 380 | FNMA 15 YEAR |
| 362176MA4 | 107,223 | FNMA SF 30YR-(PUERTO RICO) |
| 36217J4G3 | 58,219 | FNMA SF 30YR-(PUERTO RICO) |
| 36217PAK3 | 2,235 | FNMA SF 30YR-(PUERTO RICO) |
| 36218AAV1 | 6,998 | FNMA 15 YEAR |
| 36218KTY3 | 12,517 | FNMA SF 30 YEAR |
| 36218LAY1 | 395 | FNMA 15 YEAR |
| 36218SF82 | 608 | FNMA 15 YEAR |
| 36218SUC2 | 263 | FNMA SF 30 YEAR |
| 362191AQ1 | 3,656 | FNMA 15 YEAR |
| 362191HY7 | 24,028 | FNMA SF 30 YEAR |
| 362194A83 | 11,528 | FNMA 15 YEAR |
| 362197K46 | 36,347 | FNMA SF 30 YEAR |
| 36219J5N5 | 2,941 | FNMA SF 30 YEAR |
| 36219L5C4 | 2,809 | FNMA SF 30 YEAR |
| 36219MQN5 | 773 | FNMA 15 YEAR |
| 36219ND23 | 37,053 | FNMA SF 30 YEAR |
| 36219P5H4 | 88,273 | FNMA SF 30 YEAR |
| 36219RM99 | 77,930 | FNMA 15 YEAR |
| 36219RMV0 | 36,982 | FNMA SF 30 YEAR |
| 362200GB7 | 54,170 | FNMA SF 30 YEAR |
| 362200WN3 | 2,133 | FNMA SF 30 YEAR |
| 362202JM6 | 51,816 | FNMA SF 30 YEAR |
| 362202Z89 | 48,932 | FNMA 15 YEAR |
| 362202ZJ5 | 31,817 | FNMA SF 30 YEAR |
| 362204SA8 | 127,493 | FNMA 15 YEAR |
| 362204SB6 | 56,940 | FNMA SF 30 YEAR |
| 362208WE6 | 84,585 | FNMA SF 30 YEAR |
| 36220ALF0 | 24,071 | FNMA SF 30 YEAR |
| 36220ALV5 | 70,586 | FNMA SF 30 YEAR |
| 36220CKK6 | 57,945 | FNMA 15 YEAR |
| 36220CL41 | 69,613 | FNMA 15 YEAR |
| 36220CLR0 | 100,577 | FNMA SF 30 YEAR |
| 36220HT34 | 413 | FNMA SF 30 YEAR |
| 36220KA45 | 112,152 | FNMA SF 30 YEAR |
| 36220KAK9 | 53,586 | FNMA SF 30 YEAR |
| 36220KAN3 | 42,396 | FNMA SF 30 YEAR |
| 36220KB77 | 97,810 | FNMA SF 30 YEAR |
| 36220KCG6 | 30,944 | FNMA SF 30 YEAR |

Schedule A

| Cusip | Par Value | Description |
|--------------|------------------|------------------------------|
| 36220KCM3 | 24,821 | FNMA SF 30 YEAR |
| 36220LAY7 | 71,794 | FNMA 15 YEAR |
| 36220M7K9 | 308 | FNMA 15 YEAR |
| 36220NBP1 | 194 | FNMA SF 30 YEAR |
| 36220TA38 | 206 | FNMA 15 YEAR |
| 36220UF30 | 18,489 | FNMA SF 30 YEAR |
| 36223AE81 | 63,039 | FNMA SF 30 YEAR |
| 36223AFG2 | 247,126 | FNMA SF 30 YEAR |
| 36223AFP2 | 229,580 | FNMA SF 30 YEAR |
| 36223ATR3 | 99,236 | FNMA SF 30 YEAR |
| 36223ATS1 | 223,952 | FNMA SF 30 YEAR |
| 36223ATU6 | 315,815 | FNMA SF 30 YEAR |
| 36223ATW2 | 80,029 | FNMA 15 YEAR |
| 36223ATY8 | 231,330 | FNMA SF 30 YEAR |
| 36223BCV0 | 77,439 | FNMA SF 30 YEAR |
| 36223DX35 | 57,553 | FNMA SF 30 YEAR |
| 36223DYG5 | 99,943 | FNMA SF 30 YEAR |
| 36223ET53 | 43,788 | FNMA SF 30 YEAR |
| 36223FC25 | 55,158 | FNMA SF 30 YEAR |
| 36223M2B1 | 37,431 | FNMA SF 30 YEAR |
| 36223M2C9 | 89,745 | FNMA SF 30 YEAR |
| 36223MLT1 | 48,002 | FNMA 15 YEAR |
| 36223NCF9 | 692 | FNMA SF 30 YEAR |
| 36223QK63 | 1,390 | FNMA SF 30 YEAR |
| 36223QW37 | 163,307 | FNMA SF 30 YEAR |
| 36223QW66 | 40,222 | FNMA SF 30 YEAR |
| 36223QWX1 | 58,559 | FNMA SF 30 YEAR |
| 36223QWY9 | 250,546 | FNMA 15 YEAR |
| 36223QWZ6 | 90,544 | FNMA SF 30 YEAR |
| 36223RAL9 | 1,665 | FNMA SF 30 YEAR |
| 36223S8U2 | 192,156 | FNMA SF 30 YEAR |
| 36223S6V0 | 28,017 | FNMA SF 30 YEAR |
| 36223TFM8 | 57,518 | FNMA SF 30 YEAR |
| 36223WA81 | 1,629 | FNMA ARMS |
| 36223XRY0 | 11,053 | FNMA ARMS |
| 36223YVM9 | 24,054 | FNMA ARMS |
| 36224DC37 | 10,748 | FNMA SF 30 YEAR |
| 36224EHK2 | 59,874 | FNMA SF 30 YEAR |
| 36224HM45 | 8,123 | FNMA SF 30 YEAR |
| 36224HMY9 | 66,790 | FNMA 15 YEAR |
| 36224HNB8 | 3,780 | FNMA SF 30 YEAR |
| 36224LVB0 | 171,078 | FNMA SF 30 YEAR |
| 36224MLJ2 | 8,413 | FNMA SF 30 YEAR |
| 36224RLJ1 | 18,214 | FNMA SF 30 YEAR |
| 36224SA28 | 20,437 | FNMA SF 30 YEAR |
| 36224SLL4 | 5,887 | 10 IO/20YEAR AM POOLS |
| 36224UHQ3 | 36,494 | FNMA SF 30 YEAR |
| 36224VRG2 | 32,067 | FNMA SF 30 YEAR |
| 36224VWQ4 | 18,208 | FNMA SF 30 YEAR |
| 36224YVT3 | 7,980 | 10 IO/20YEAR AM POOLS |
| 36224YXF1 | 16,360 | FNMA SF 30 YEAR |
| 36224YYS2 | 8,728 | FNMA SF 30 YEAR |
| 36225A2E9 | 34,486 | FNMA 15 YEAR |
| 36225AAU4 | 1,678 | FNMA SF 30 YEAR |
| 36225ABQ2 | 80,358 | FNMA SF 30 YEAR |
| 36225AE22 | 9,701 | FNMA SF 30 YEAR |
| 36225AEP1 | 287,418 | FNMA SF 30 YEAR |
| 36225AEP1 | 178,085 | FNMA SF 30 YEAR |
| 36225AFD7 | 16,720 | FNMA 15 YEAR |
| 36225AHA1 | 76,192 | FNMA 15 YEAR |
| 36225AHA1 | 6,862 | FNMA SF 30 YEAR |
| 36225AJG6 | 88,175 | FNMA 15 YEAR |
| 36225ANC0 | 2,996 | FNMA-GUAR MTG PASS THRU-30YR |
| 36225AND8 | 4,889 | FNMA-GUAR MTG PASS THRU-30YR |
| 36225APX2 | 328,584 | FNMA-GUAR MTG PASS THRU-30YR |
| 36225AVP2 | 215,466 | FNMA SF 30 YEAR |
| 36225AWQ9 | 7,775 | FNMA 15 YEAR |
| 36225B2G2 | 1,217,251 | FNMA SF 30 YEAR |
| 36225B2V9 | 198,547 | FNMA SF 30 YEAR |
| 36225B3D8 | 902,820 | FNMA 10 YEAR |
| 36225B831 | 87,429 | FNMA 15 YEAR |
| 36225B8C55 | 139,078 | FNMA 15 YEAR |
| 36225BGS1 | 1,821,513 | FNMA 20 YEAR |
| 36225BGW2 | 82,092 | FNMA SF 30 YEAR |
| 36225BM98 | 29,428 | FNMA SF 30 YEAR |
| 36225BMZ8 | 4,392 | FNMA SF 30 YEAR |
| 36225BRA8 | 1,504,820 | FNMA SF 30 YEAR |
| 36225BRA8 | 902,892 | FNMA 10 YEAR |
| 36225BT24 | 50,816 | FNMA 15 YEAR |
| 36225BTQ1 | 165,741 | FNMA SF 30YR-(PUERTO RICO) |

Schedule A

| Cusip | Par Value | Description |
|--------------|------------------|----------------------------|
| 36225BW2 | 274,987 | FNMA SF 30 YEAR |
| 36225BYC8 | 627,307 | FNMA 10 YEAR |
| 36225C3M6 | 53,931 | FNMA 20 YEAR |
| 36225C8K7 | 47,588 | FNMA SF 30 YEAR |
| 36225CAM8 | 88,205 | FNMA SF 30 YEAR |
| 36225CDZ8 | 130,533 | FNMA 15 YEAR |
| 36225CM29 | 339,931 | HIGH LOAN FANNIE MAE 30 YR |
| 36225CQY5 | 39,886 | FNMA SF 30YR-(PUERTO RICO) |
| 36225CRE8 | 55,639 | FNMA 10 YEAR |
| 36225CS31 | 2,076,306 | FNMA 10 YEAR |
| 36225CS60 | 423,790 | FNMA RELO 30 YEAR |
| 36225CTQ9 | 234,939 | FNMA SF 30 YEAR |
| 36225CV78 | 2,263,241 | FNMA 15 YEAR |
| 36225CYZ3 | 3,750,307 | FNMA SF 30 YEAR |
| 36225CZK5 | 5,789,286 | FNMA 10 YEAR |
| 36225DH49 | 8,119,429 | FNMA 20 YEAR |
| 36225EKA9 | 861,398 | FNMA 20 YEAR |
| 36225ELU4 | 2,722,842 | FNMA 20 YEAR |
| 36241KFV5 | 211,680 | FNMA 20 YEAR |
| 36241KL71 | 336,009 | FNMA 20 YEAR |
| 36241KML9 | 78,470 | FNMA SF 30 YEAR |
| 36241KPD4 | 139,573 | FNMA SF 30 YEAR |
| 36241KSV1 | 30,190 | FNMA SF 30 YEAR |
| 36241KUF3 | 463,050 | FNMA SF 30 YEAR |
| 36290QYN9 | 777 | FNMA SF 30 YEAR |
| 36290R4Y6 | 467,234 | FNMA SF 30 YEAR |
| 36290RT60 | 2,460,899 | FNMA SF 30 YEAR |
| 36290RU43 | 847,486 | FNMA SF 30 YEAR |
| 36290TWW5 | 13,923 | FNMA SF 30 YEAR |
| 36290UBZ8 | 675,720 | FNMA SF 30 YEAR |
| 36290UFK7 | 163,528 | FNMA SF 30 YEAR |
| 36290UGN0 | 28,669 | FNMA SF 30 YEAR |
| 36290UGT7 | 84,368 | FNMA SF 30 YEAR |
| 36290UH74 | 95,803 | FNMA SF 30 YEAR |
| 36290UKB1 | 153,538 | FNMA 20 YEAR |
| 36290V5S9 | 1,001,385 | FNMA 20 YEAR |
| 36290VKN3 | 156,423 | FNMA 20 YEAR |
| 36290VXH2 | 173,182 | FNMA SF 30 YEAR |
| 36290WHF2 | 212,486 | FNMA SF 30 YEAR |
| 36291EX97 | 49,416 | FNMA SF 30 YEAR |
| 36291LKS3 | 105,451 | FNMA SF 30 YEAR |
| 36291MMH3 | 272,999 | FNMA SF 30 YEAR |
| 36291NCR0 | 134,707 | FNMA SF 30 YEAR |
| 36291T4H8 | 678,638 | FNMA 20 YEAR |
| 36292ASR0 | 211,965 | FNMA 20 YEAR |
| 36292C3Q5 | 14,494 | FNMA 10 YEAR |
| 36292CH31 | 278,682 | FNMA 10 YEAR |
| 36292DQJ4 | 110,155 | FNMA 10 YEAR |
| 36292FJC2 | 103,130 | FNMA 15 YEAR |
| 36292GHN8 | 176,627 | FNMA 10 YEAR |
| 36292HR70 | 3,090,340 | FNMA 10 YEAR |
| 36292HRQ8 | 219,306 | FNMA 10 YEAR |
| 36292JFU8 | 131,514 | FNMA 10 YEAR |
| 36292JMG1 | 288,917 | FNMA 20 YEAR |
| 36292LFX7 | 215,450 | FNMA 20 YEAR |
| 36292MDL3 | 1,218,297 | FNMA 15 YEAR |
| 36294N5L8 | 205,483 | FNMA 15 YEAR |
| 36294PBR3 | 1,078,776 | FNMA SF 30 YEAR |
| 36294QU82 | 43,958 | FNMA 15 YEAR |
| 36294RAM1 | 1,114,239 | FNMA 10 YEAR |
| 36294SFX0 | 188,891 | FNMA 15 YEAR |
| 36294SH63 | 257,165 | FNMA SF 30 YEAR |
| 36294SLB1 | 1,288,954 | FNMA SF 30 YEAR |
| 36294SNA1 | 55,946 | FNMA SF 30 YEAR |
| 36294SPA9 | 290,892 | FNMA SF 30 YEAR |
| 36294VRC8 | 973,601 | FNMA SF 30 YEAR |
| 36294WMH8 | 475,268 | FNMA 15 YEAR |
| 36294WYL8 | 516,629 | FNMA 15 YEAR |
| 36294XAK2 | 215,220 | FNMA 15 YEAR |
| 36294XW51 | 6,168 | FNMA 15 YEAR |
| 36295ABV8 | 311,409 | FNMA SF 30 YEAR |
| 36295ACD5 | 84,260 | FNMA SF 30 YEAR |
| 36295AWG6 | 34,771 | FNMA SF 30 YEAR |
| 36295DZH5 | 1,170 | FNMA ARMS |
| 36295FC51 | 1,599,916 | FNMA ARMS |
| 36295FCZ5 | 1,845,314 | FNMA ARMS |
| 36295FDA9 | 723,606 | HIGH LOAN FANNIE MAE 30 YR |
| 36295GP71 | 318,624 | FNMA 30YR (LOW LOANS) |
| 36295GX80 | 3,416,000 | FNMA SF 30 YEAR |
| 36295GXV9 | 2,048,518 | FNMA 15 YEAR |

Schedule A

| Cusip | Par Value | Description |
|--------------|------------------|--------------------------|
| 36295GXW7 | 1,390,487 | FNMA 15 YEAR |
| 36295H7A2 | 120,096 | FNMA 15 YEAR |
| 36295H7H7 | 131,551 | FNMA 15 YEAR |
| 36295HME7 | 154,174 | FNMA 15 YEAR |
| 36295HRG7 | 98,697 | FNMA SF 30 YEAR |
| 36295JKW5 | 1,004,604 | FNMA SF 30 YEAR |
| 36295KFY4 | 1,114,442 | FNMA SF 30 YEAR |
| 36295KKW2 | 3,113,815 | FNMA SF 30 YEAR NEWPFN30 |
| 36295KU27 | 921,827 | FNMA SF 30 YEAR |
| 36295LKM2 | 58,603 | FNMA 15 YEAR |
| 36295M6V6 | 3,238,239 | FNMA 15 YEAR |
| 36295MH36 | 74,770 | FNMA SF 30 YEAR |
| 36295NBF3 | 342,430 | FNMA SF 30 YEAR |
| 36295NJQ1 | 3,579,052 | FNMA SF 30 YEAR NEWPFN30 |
| 36295NM20 | 571,290 | FNMA SF 30 YEAR NEWPFN30 |
| 36295NM95 | 456,853 | FNMA SF 30 YEAR NEWPFN30 |
| 36295NMY0 | 680,180 | FNMA 15 YEAR |
| 36295NNA1 | 153,238 | FNMA SF 30 YEAR |
| 36295P5N8 | 2,950,806 | FNMA 15 YEAR |
| 36295PHF2 | 83,695 | FNMA SF 30 YEAR |
| 36295PNB4 | 159,350 | FNMA 15 YEAR |
| 36295PQQ8 | 385,392 | 10 IO/20YEAR AM POOLS |
| 36295PSB9 | 199,558 | 10 IO/20YEAR AM POOLS |
| 36295PUZ3 | 682,539 | FNMA SF 30 YEAR |
| 36295PW32 | 202,418 | FNMA 15 YEAR |
| 36295QKR0 | 386,700 | FNMA SF 30 YEAR |
| 36295RV62 | 2,056,897 | FNMA SF 30 YEAR |
| 36295RV70 | 1,073,215 | FNMA SF 30 YEAR |
| 36295RVL9 | 2,899,855 | FNMA SF 30 YEAR |
| 36295RVM7 | 1,320,589 | FNMA SF 30 YEAR |
| 36295TSH6 | 206,319 | FNMA SF 30 YEAR |
| 36295UEC1 | 13,787 | FNMA 15 YEAR |
| 36295VNZ8 | 187,513 | FNMA SF 30 YEAR |
| 36295W8M4 | 45,517 | FNMA 15 YEAR |
| 36295WDJ3 | 134,378 | FNMA SF 30 YEAR |
| 36295WJ73 | 1,228,040 | FNMA SF 30 YEAR |
| 36295XX59 | 29,443 | FNMA SF 30 YEAR |
| 36295YHS5 | 12,965 | FNMA SF 30 YEAR |
| 36296A3P7 | 498,435 | FNMA SF 30 YEAR |
| 36296A3T9 | 1,505,365 | FNMA SF 30 YEAR |
| 36296AFX7 | 240,289 | 10 IO/20YEAR AM POOLS |
| 36296ARF3 | 503,784 | 10 IO/20YEAR AM POOLS |
| 36296B4N9 | 923,087 | 10 IO/20YEAR AM POOLS |
| 36296BBM3 | 1,144,459 | FNMA 15 YEAR |
| 36296BFA5 | 85,825 | FNMA RELO 30 YEAR |
| 36296C4P2 | 4,585,219 | FNMA SF 30 YEAR |
| 36296CB58 | 1,882,939 | FNMA SF 30 YEAR |
| 36296CJX9 | 34,867 | FNMA SF 30 YEAR |
| 36296D2E7 | 3,730,322 | FNMA SF 30 YEAR |
| 36296DD39 | 48,412 | 10 IO/20YEAR AM POOLS |
| 36296DYA0 | 2,136,897 | 10 IO/20YEAR AM POOLS |
| 36296DYS1 | 4,681,102 | FNMA SF 30 YEAR |
| 36296DZM3 | 2,580,147 | FNMA 20 YEAR |
| 36296EST9 | 8,660 | FNMA 20 YEAR |
| 36296EDC7 | 2,333,871 | FNMA 15 YEAR |
| 36296EDD5 | 1,563,796 | FNMA 15 YEAR |
| 36296FCL5 | 82,107 | FNMA SF 30 YEAR |
| 36296FJX2 | 1,084,455 | FNMA 15 YEAR |
| 36296FS81 | 10,815,178 | FNMA SF 30 YEAR |
| 36296G3Z2 | 3,213,102 | FNMA SF 30 YEAR |
| 36296GDJ7 | 184,046 | FNMA SF 30 YEAR |
| 36296GEE7 | 74,350 | FNMA 15 YEAR |
| 36296GNB3 | 2,758,693 | FNMA SF 30 YEAR |
| 36296GNC1 | 1,777,385 | FNMA SF 30 YEAR |
| 36296GNR8 | 2,282,452 | FNMA 15 YEAR |
| 36296GRA1 | 3,369,721 | FNMA RELO 30 YEAR |
| 36296GTK7 | 41,797 | FNMA SF 30 YEAR |
| 36296HG37 | 173,157 | FNMA SF 30 YEAR |
| 36296HLZ0 | 100,386 | FNMA 15 YEAR |
| 36296HQ36 | 50,430 | 10 IO/20YEAR AM POOLS |
| 36296HV55 | 2,917,425 | FNMA 15 YEAR |
| 36296HVQ9 | 421,323 | FNMA 15 YEAR |
| 36296KPV8 | 852,600 | FNMA SF 30 YEAR |
| 36296KS29 | 3,221,793 | FNMA SF 30 YEAR |
| 36296KSU7 | 379,585 | FNMA SF 30 YEAR |
| 36296LV98 | 79,138 | FNMA SF 30 YEAR |
| 36296LWC0 | 28,506 | FNMA 15 YEAR (LOW LOANS) |
| 36296LWD8 | 71,460 | FNMA SF 30 YEAR |
| 36296MLP1 | 219,789 | FNMA SF 30 YEAR |
| 36296MLW6 | 990,803 | FNMA SF 30 YEAR |

Schedule A

| Cusip | Par Value | Description |
|--------------|------------------|-----------------------|
| 36296MP36 | 288,337 | FNMA 15 YEAR |
| 36296MQC5 | 362,684 | FNMA SF 30 YEAR |
| 36296MQE1 | 68,077 | FNMA SF 30 YEAR |
| 36296N2W5 | 1,798,788 | 10 IO/20YEAR AM POOLS |
| 36296N3M6 | 1,055,942 | FNMA SF 30 YEAR |
| 36296N3T1 | 85,529 | FNMA SF 30 YEAR |
| 36296NYL4 | 249,681 | FNMA SF 30 YEAR |
| 36296NZ82 | 2,692,975 | FNMA SF 30 YEAR |
| 36296NZ90 | 427,262 | FNMA 15 YEAR |
| 36296NZA7 | 694,267 | FNMA SF 30 YEAR |
| 36296NZK5 | 612,392 | FNMA SF 30 YEAR |
| 36296NZL3 | 485,904 | FNMA SF 30 YEAR |
| 37610VAB1 | 4,106,125 | FNMA 15 YEAR |
| 383739SP0 | 5,040,348 | FNMA SF 30 YEAR |
| 383739RB7 | 75,013 | 10 IO/20YEAR AM POOLS |
| 38373MAP5 | 5,500,000 | FNMA SF 30 YEAR |
| 38373MC57 | 43,547,898 | FNMA 15 YEAR |
| 38373MC57 | 43,547,898 | FNMA SF 30 YEAR |
| 38373MC57 | 13,093,440 | FNMA 15 YEAR |
| 38373MD56 | 2,093,257 | FNMA SF 30 YEAR |
| 38373SCT2 | 44,028,061 | FNMA 15 YEAR |
| 38373SCT2 | 6,252,622 | FNMA 15 YEAR |
| 38373TKN4 | 2,035,965 | FNMA SF 30 YEAR |
| 38373TY41 | 2,370,695 | FNMA 15 YEAR |
| 38373V4X5 | 2,267,470 | FNMA SF 30 YEAR |
| 3837427X5 | 49,135,834 | FNMA SF 30 YEAR |
| 3837427Z0 | 2,314,712 | FNMA SF 30 YEAR |
| 3837428A4 | 10,611,539 | FNMA SF 30 YEAR |
| 3837428D8 | 13,489,008 | 10 IO/20YEAR AM POOLS |
| 383742RD7 | 1,348,480 | FNMA SF 30 YEAR |
| 383742RJ4 | 2,482,533 | 10 IO/20YEAR AM POOLS |
| 383742RT2 | 3,331,751 | 10 IO/20YEAR AM POOLS |
| 383742SG9 | 4,424,635 | 10 IO/20YEAR AM POOLS |
| 38374BTZ8 | 900,000 | FNMA SF 30 YEAR |
| 38374BVY6 | 4,195,685 | FNMA SF 30 YEAR |
| 38374CC33 | 570,862 | FNMA SF 30 YEAR |
| 38374CT27 | 107,992 | FNMA SF 30 YEAR |
| 38374D3Z0 | 5,869,652 | FNMA SF 30 YEAR |
| 38374D4W6 | 13,396,086 | FNMA 15 YEAR |
| 38374D5K1 | 884,348 | FNMA SF 30 YEAR |
| 38374DDE6 | 5,772,958 | 10 IO/20YEAR AM POOLS |
| 38374DDG1 | 39,793,616 | 10 IO/20YEAR AM POOLS |
| 38374FTH7 | 2,546,831 | FNMA 15 YEAR |
| 38374GGE6 | 20,471,683 | FNMA 15 YEAR |
| 38374GGE6 | 13,401,647 | FNMA 15 YEAR |
| 38374GRQ7 | 485,051 | FNMA SF 30 YEAR |
| 38374KBP7 | 26,587,354 | FNMA SF 30 YEAR |
| 38374KBP7 | 7,691,402 | 10 IO/20YEAR AM POOLS |
| 38374KV67 | 500,000 | 10 IO/20YEAR AM POOLS |
| 38374LN64 | 12,309,336 | FNMA SF 30 YEAR |
| 38374LU66 | 34,133,305 | 10 IO/20YEAR AM POOLS |
| 38374LU66 | 18,204,429 | 10 IO/20YEAR AM POOLS |
| 38374N3Q8 | 34,077,430 | FNMA 15 YEAR |
| 38374N3Q8 | 34,077,430 | FNMA 25 YEAR |
| 38374N3W5 | 34,357,512 | FNMA SF 30 YEAR |
| 38374N3W5 | 34,357,512 | FNMA SF 30 YEAR |
| 38374NPR2 | 35,101,883 | 10 IO/20YEAR AM POOLS |
| 38374NST5 | 1,788,339 | FNMA SF 30 YEAR |
| 38374NX51 | 34,077,430 | FNMA SF 30 YEAR |
| 38374NZ83 | 20,509,421 | FNMA SF 30 YEAR |
| 38375JJJ5 | 145,016 | FNMA SF 30 YEAR |
| 38375JP90 | 106,879 | FNMA SF 30 YEAR |
| 38375JQ73 | 36,302,554 | FNMA SF 30 YEAR |
| 38375JQ81 | 1,396,253 | 10 IO/20YEAR AM POOLS |
| 38375JSR7 | 7,207,054 | FNMA SF 30 YEAR |
| 38375JST3 | 5,974,701 | FNMA SF 30 YEAR |
| 38375JSY2 | 341,065 | FNMA SF 30 YEAR |
| 38375JSZ9 | 44,338,552 | FNMA SF 30 YEAR |
| 38375JSZ9 | 4,774,921 | FNMA SF 30 YEAR |
| 38375JTD7 | 42,655,370 | FNMA SF 30 YEAR |
| 38375JTD7 | 42,655,370 | FNMA SF 30 YEAR |
| 38375JTD7 | 7,948,171 | FNMA 15 YEAR |
| 38375JTS4 | 36,495,750 | FNMA SF 30 YEAR |
| 38375JTV7 | 28,100,045 | FNMA SF 30 YEAR |
| 38375K3K6 | 7,988,441 | FNMA SF 30 YEAR |
| 38375QJM2 | 9,852,583 | FNMA SF 30 YEAR |
| 38375QJP5 | 17,293,748 | FNMA SF 30 YEAR |
| 38375QJS9 | 17,348,466 | FNMA SF 30 YEAR |
| 38375XHK3 | 19,646,769 | FNMA SF 30 YEAR |
| 38375XHL1 | 6,800,805 | FNMA SF 30 YEAR |

Schedule A

| Cusip | Par Value | Description |
|--------------|------------------|----------------------------|
| 38375XHN7 | 49,116,923 | 10 IQ/20YEAR AM POOLS |
| 38375XNY6 | 22,575,596 | FNMA SF 30 YEAR |
| 38375XPA8 | 6,532,500 | FNMA SF 30 YEAR |
| 38375XPB4 | 49,616,700 | FNMA 15 YEAR |
| 38375YDF8 | 34,502,639 | FNMA SF 30 YEAR |
| 3837H0RT2 | 855,617 | FNMA SF 30 YEAR |
| 3837H0RT2 | 171,123 | FNDUSTARM FANNIE MAE |
| 3837H0YQ0 | 33,739 | 10 IQ/20YEAR AM POOLS |
| 3837H13L3 | 2,033,785 | 10 IQ/20YEAR AM POOLS |
| 3837H13L3 | 1,220,259 | 10 IQ/20YEAR AM POOLS |
| 3837H1BK6 | 160,084 | FNMA SF 30 YEAR |
| 3837H2FF1 | 36,707 | FNMA SF 30 YEAR |
| 3837H2QQ5 | 2,603,133 | 10 IQ/20YEAR AM POOLS |
| 3837H3QJ9 | 2,923,153 | 10 IQ/20YEAR AM POOLS |
| 3837H4NY7 | 3,760,002 | 10 IQ/20YEAR AM POOLS |
| 459056JH1 | 34,000 | 10 IQ/20YEAR AM POOLS |
| 76116EBP4 | 212,000 | 10 IQ/20YEAR AM POOLS |
| 76116EBQ2 | 4,674,000 | 10 IQ/20YEAR AM POOLS |
| 76116EBW9 | 10,000 | FNMA SF 30 YEAR |
| 76116EBX7 | 1,000 | FNMA SF 30 YEAR |
| 76116EBZ2 | 1,261,000 | FNMA SF 30 YEAR |
| 76116EEY2 | 2,000 | FNMA SF 30 YEAR |
| 76116EFA3 | 1,000 | FNMA SF 30 YEAR |
| 76116EFF2 | 521,000 | FNMA SF 30 YEAR |
| 76116EFG0 | 100,000 | FNMA ARMS |
| 76116EFH8 | 522,000 | FNMA SF 30 YEAR |
| 76116EFJ4 | 9,882,000 | FNMA SF 30 YEAR |
| 76116EFL9 | 9,054,000 | FNMA SF 30 YEAR |
| 76116EFM7 | 180,000 | FNMA SF 30 YEAR |
| 76116EFN5 | 8,219,000 | FNMA 15 YEAR |
| 76116EGN4 | 1,000 | FNMA SF 30 YEAR |
| 76116EGP9 | 40,000 | FNMA SF 30 YEAR |
| 76116FAA5 | 50,000,000 | FNMA SF 30 YEAR |
| 76116FAA5 | 50,000,000 | FNMA SF 30 YEAR |
| 76116FAA5 | 14,150,000 | FNMA SF 30 YEAR |
| 76116FAC1 | 50,000,000 | FNMA SF 30 YEAR |
| 76116FAC1 | 50,000,000 | FNMA 15 YEAR |
| 76116FAC1 | 50,000,000 | FNMA SF 30 YEAR |
| 76116FAC1 | 50,000,000 | FNMA SF 30 YEAR |
| 76116FAC1 | 46,396,000 | FNMA 15 YEAR |
| 76116FAD9 | 50,000,000 | FNMA 15 YEAR |
| 76116FAD9 | 50,000,000 | FNMA ARMS |
| 76116FAD9 | 28,376,000 | FNMA ARMS |
| 76116FAE7 | 17,000,000 | FNMA ARMS |
| 880591CJ9 | 50,000,000 | FNMA 15 YEAR |
| 880591CJ9 | 50,000,000 | FNMA 15 YEAR |
| 880591CJ9 | 39,481,000 | FNMA SF 30 YEAR |
| 880591CK6 | 24,210,000 | MID LOAN FANNIE MAE 30 YR |
| 880591CP5 | 1,985,000 | FNMA SF 30 YEAR |
| 880591CS9 | 50,000,000 | FNMA 15 YEAR |
| 880591CS9 | 50,000,000 | FNMA SF 30 YEAR |
| 880591CS9 | 50,000,000 | FNMA 30YR (LOW LOANS) |
| 880591CS9 | 50,000,000 | MID LOAN FANNIE MAE 30 YR |
| 880591CS9 | 50,000,000 | FNMA SF 30 YEAR |
| 880591CS9 | 50,000,000 | FNMA 15 YEAR |
| 880591CS9 | 50,000,000 | FNMA 30YR (LOW LOANS) |
| 880591CS9 | 50,000,000 | FNMA 30YR (LOW LOANS) |
| 880591CS9 | 50,000,000 | FNMA 30YR (LOW LOANS) |
| 880591CS9 | 13,615,000 | FNMA 30YR (LOW LOANS) |
| 880591CU4 | 50,000,000 | FNMA 30YR (LOW LOANS) |
| 880591CU4 | 42,732,000 | FNMA SF 30 YEAR |
| 880591CW0 | 3,525,000 | FNMA 30YR (LOW LOANS) |
| 880591DM1 | 50,000,000 | FNMA 30YR (LOW LOANS) |
| 880591DM1 | 50,000,000 | FNMA 30YR (LOW LOANS) |
| 880591DM1 | 40,221,000 | FNMA 30YR (LOW LOANS) |
| 880591DS8 | 15,270,000 | FNMA SF 30 YEAR |
| 880591DT6 | 16,000 | FNMA SF 30 YEAR |
| 880591DW9 | 10,000 | FNMA SF 30 YEAR |
| 88059FAV3 | 270,000 | FNMA 15 YEAR |
| 911760LZ7 | 6,705,479 | FNMA SF 30 YEAR |
| 911760LZ7 | 6,705,479 | FNMA SF 30 YEAR |
| 911760LZ7 | 6,705,479 | FNMA 15 YEAR |
| 911760LZ7 | 1,290,652 | FNMA SF 30 YEAR NEWPFN30 |
| 912795J26 | 100,000 | FNMA 15 YEAR |
| 912795J26 | 300,000 | FNMA 15 YEAR |
| 912795J77 | 800,000 | FNMA 15 YEAR |
| 912795K59 | 1,400,000 | FNMA 15 YEAR |
| 912795K75 | 100,000 | FNMA SF 30 YEAR |
| 912795K75 | 200,000 | FNMA SF 30 YEAR |
| 912795S26 | 100,000 | HIGH LOAN FANNIE MAE 30 YR |

Schedule A

| Cusip | Par Value | Description |
|--------------|------------------|----------------------------|
| 912795S28 | 300,000 | FNMA SF 30 YEAR |
| 912800AA7 | 3,745,000 | FNMA ARMS |
| 912803AA1 | 165,000 | FNMA SF 30 YEAR |
| 912803AC7 | 8,000 | FNMA SF 30 YEAR |
| 912803AE3 | 74,000 | FNMA SF 30 YEAR |
| 912803AF0 | 86,000 | FNMA SF 30 YEAR |
| 912803AK9 | 99,000 | FNMA SF 30 YEAR |
| 912803AL7 | 200,000 | FNMA SF 30 YEAR |
| 912803AU7 | 15,000 | FNMA SF 30 YEAR |
| 912803AY9 | 50,000,000 | FNMA SF 30 YEAR |
| 912803AY9 | 23,376,000 | FNMA 15 YEAR |
| 912803AZ6 | 50,000,000 | FNMA 15 YEAR |
| 912803AZ8 | 23,200,000 | FNMA SF 30 YEAR |
| 912803BA0 | 50,000,000 | FNMA SF 30 YEAR |
| 912803BA0 | 21,010,000 | FNMA SF 30 YEAR |
| 912803BB8 | 4,000 | FNMA SF 30 YEAR |
| 912803BC6 | 4,850,000 | FNMA SF 30 YEAR |
| 912803BD4 | 140,000 | FNMA SF 30 YEAR |
| 912803BE2 | 250,000 | FNMA SF 30 YEAR |
| 912803BF9 | 97,000 | FNMA SF 30 YEAR |
| 912803BG7 | 3,900,000 | FNMA 15 YEAR |
| 912803BJ1 | 1,132,000 | FNMA 15 YEAR |
| 912803BK8 | 5,350,000 | FNMA SF 30 YEAR |
| 912803BL6 | 630,000 | FNMA 15 YEAR |
| 912803BV4 | 35,000 | FNMA SF 30 YEAR |
| 912803CH4 | 314,000 | FNMA ARMS |
| 912803CK7 | 13,429,000 | FNMA 15 YEAR |
| 912803CX9 | 385,000 | FNMA SF 30 YEAR |
| 912803CZ4 | 50,000,000 | FNMA SF 30 YEAR |
| 912803CZ4 | 11,236,000 | FNMA SF 30 YEAR |
| 912803DA8 | 1,903,000 | FNMA SF 30 YEAR |
| 912810EP9 | 50,000,000 | FNMA SF 30 YEAR |
| 912810EP9 | 23,965,000 | FNMA SF 30 YEAR |
| 912820DK0 | 24,000 | FNMA SF 30 YEAR |
| 912820DV6 | 47,000 | FNMA SF 30 YEAR |
| 912820EM5 | 311,000 | FNMA SF 30 YEAR |
| 912820FT9 | 253,000 | FNMA SF 30 YEAR |
| 912820GC5 | 30,000 | FNMA SF 30 YEAR |
| 912820GL5 | 16,000 | FNMA 15 YEAR |
| 912820GV3 | 2,770,000 | HIGH LOAN FANNIE MAE 30 YR |
| 912820HF7 | 82,000 | FNMA SF 30 YEAR |
| 912820HL4 | 11,000 | FNMA 15 YEAR |
| 912820HR1 | 82,000 | FNMA 15 YEAR |
| 912820HX8 | 29,000 | FNMA SF 30 YEAR |
| 912820JM0 | 95,000 | FNMA 15 YEAR |
| 912820JN8 | 56,000 | FNMA SF 30 YEAR |
| 912820KF3 | 72,000 | FNMA SF 30 YEAR |
| 912820KQ9 | 62,000 | HIGH LOAN FANNIE MAE 30 YR |
| 912820KY2 | 32,000 | FNMA SF 30 YEAR |
| 912820KZ9 | 100,000 | 10 IO/20YEAR AM POOLS |
| 912820LH8 | 14,000 | FNMA 15 YEAR |
| 912820LR6 | 941,000 | FNMA SF 30 YEAR |
| 912820MA2 | 7,000 | FNMA SF 30 YEAR |
| 912820MJ3 | 56,000 | FNMA 15 YEAR |
| 912820NS2 | 5,633,000 | FNMA SF 30 YEAR |
| 912828DG2 | 50,000,000 | FNMA SF 30 YEAR |
| 912828DG2 | 50,000,000 | FNMA 15 YEAR |
| 912828DG2 | 50,000,000 | FNMA SF 30 YEAR |
| 912828DG2 | 50,000,000 | FNMA SF 30 YEAR |
| 912828DG2 | 50,000,000 | FNMA SF 30 YEAR |
| 912828DG2 | 42,000,000 | FNMA SF 30 YEAR NEWPFN30 |
| 912828DL1 | 50,000,000 | FNMA 15 YEAR |
| 912828DL1 | 50,000,000 | FNMA 15 YEAR |
| 912828DL1 | 50,000,000 | FNMA 30YR (LOW LOANS) |
| 912828DL1 | 50,000,000 | FNMA SF 30 YEAR |
| 912828DL1 | 50,000,000 | FNMA ARMS |
| 912828DL1 | 40,000,000 | FNMA SF 30 YEAR |
| 912828DR8 | 50,000,000 | FNMA 15 YEAR |
| 912828DR8 | 50,000,000 | FNMA 15 YEAR |
| 912828DR8 | 50,000,000 | FNMA SF 30 YEAR |
| 912828DR8 | 50,000,000 | FNMA 15 YEAR |
| 912828DR8 | 50,000,000 | FNMA SF 30 YEAR NEWPFN30 |
| 912828DR8 | 50,000,000 | FNMA ARMS |
| 912828DR8 | 50,000,000 | FNMA SF 30 YEAR |
| 912828DR8 | 50,000,000 | HIGH LOAN FANNIE MAE 30 YR |
| 912828DR8 | 50,000,000 | HIGH LOAN FANNIE MAE 30 YR |
| 912828DR8 | 24,000,000 | FNMA 15 YEAR |
| 912828FQ8 | 50,000,000 | FNMA SF 30 YEAR |
| 912828FQ8 | 50,000,000 | FNMA ARMS |
| 912828FQ8 | 50,000,000 | FNMA ARMS |

Schedule A

| Cusip | Par Value | Description |
|--------------|------------------|----------------------------|
| 912828FQ8 | 50,000,000 | FNMA ARMS |
| 912828FQ8 | 50,000,000 | FNMA ARMS |
| 912828FQ8 | 50,000,000 | FNMA ARMS |
| 912828FQ8 | 50,000,000 | FNMA ARMS |
| 912828FQ8 | 50,000,000 | FNMA ARMS |
| 912828FQ8 | 50,000,000 | FNMA ARMS |
| 912828FQ8 | 50,000,000 | FNMA ARMS |
| 912828FQ8 | 50,000,000 | FNMA ARMS |
| 912828FQ8 | 50,000,000 | FNMA ARMS |
| 912828FQ8 | 7,000,000 | FNMA ARMS |
| 912828HC7 | 50,000,000 | FNMA ARMS |
| 912828HC7 | 50,000,000 | 10 IO/20YEAR AM POOLS |
| 912828HC7 | 50,000,000 | FNMA SF 30 YEAR |
| 912828HC7 | 25,000,000 | FNMA 20 YEAR |
| 912828HN3 | 9,210,000 | FNMA SF 30 YEAR NEWPFN30 |
| 912828HT0 | 50,000,000 | FNMA SF 30 YEAR |
| 912828HT0 | 50,000,000 | FNMA SF 30 YEAR |
| 912828HT0 | 50,000,000 | FNMA SF 30 YEAR |
| 912828HT0 | 50,000,000 | FNMA 20 YEAR |
| 912828HT0 | 50,000,000 | FNMA SF 30 YEAR |
| 912828HT0 | 50,000,000 | FNMA 30YR (LOW LOANS) |
| 912828HT0 | 50,000,000 | FNMA SF 30 YEAR |
| 912828HT0 | 50,000,000 | FNMA SF 30 YEAR |
| 912828HT0 | 50,000,000 | FNMA 30YR (LOW LOANS) |
| 912828HT0 | 50,000,000 | FNMA 15 YEAR |
| 912828HT0 | 50,000,000 | FNMA 15 YEAR |
| 912828HT0 | 50,000,000 | FNMA 15 YEAR |
| 912828HT0 | 50,000,000 | FNMA SF 30 YEAR |
| 912828HT0 | 50,000,000 | FNMA SF 30 YEAR |
| 912828HT0 | 50,000,000 | FNMA SF 30 YEAR |
| 912828HT0 | 50,000,000 | FNMA SF 30 YEAR |
| 912828HT0 | 50,000,000 | FNMA SF 30 YEAR |
| 912828HT0 | 50,000,000 | FNMA SF 30 YEAR |
| 912828HT0 | 50,000,000 | 10 IO/20YEAR AM POOLS |
| 912828HT0 | 50,000,000 | FNMA 15 YEAR |
| 912828HT0 | 50,000,000 | FNMA SF 30 YEAR |
| 912828HT0 | 50,000,000 | FNMA SF 30 YEAR |
| 912828HT0 | 50,000,000 | FNMA SF 30 YEAR |
| 912828HT0 | 50,000,000 | FNMA SF 30 YEAR NEWPFN30 |
| 912828HT0 | 50,000,000 | FNMA SF 30 YEAR |
| 912828HT0 | 50,000,000 | FNMA SF 30 YEAR NEWPFN30 |
| 912828HT0 | 50,000,000 | FNMA SF 30 YEAR |
| 912828HT0 | 50,000,000 | FNMA SF 30 YEAR |
| 912828HV5 | 50,000,000 | 10 IO/20YEAR AM POOLS |
| 912828HV5 | 50,000,000 | 10 IO/20YEAR AM POOLS |
| 912828HV5 | 50,000,000 | FNMA 15 YEAR |
| 912828HV5 | 50,000,000 | FNMA SF 30 YEAR |
| 912828HV5 | 50,000,000 | FNMA 15 YEAR |
| 912828HV5 | 50,000,000 | FNMA SF 30 YEAR |
| 912828HV5 | 50,000,000 | FNMA SF 30 YEAR |
| 912828HV5 | 50,000,000 | FNMA SF 30 YEAR NEWPFN30 |
| 912828HV5 | 50,000,000 | FNMA SF 30 YEAR |
| 912828HV5 | 9,000,000 | FNMA SF 30 YEAR |
| 912828JB7 | 50,000,000 | FNMA SF 30 YEAR NEWPFN30 |
| 912828JB7 | 50,000,000 | FNMA SF 30 YEAR |
| 912828JB7 | 50,000,000 | FNMA SF 30 YEAR |
| 912828JB7 | 50,000,000 | FNMA SF 30 YEAR |
| 912828JB7 | 50,000,000 | FNMA 15 YEAR |
| 912828JB7 | 50,000,000 | FNMA SF 30 YEAR NEWPFN30 |
| 912828JB7 | 50,000,000 | FNMA 15 YEAR |
| 912828JB7 | 50,000,000 | FNMA SF 30 YEAR |
| 912828JB7 | 50,000,000 | FNMA 30YR (LOW LOANS) |
| 912828JB7 | 50,000,000 | FNMA SF 30 YEAR |
| 912828JB7 | 50,000,000 | FNMA SF 30 YEAR |
| 912828JB7 | 43,000,000 | FNMA SF 30 YEAR NEWPFN30 |
| 9128334S6 | 7,500 | FNMA 15 YEAR |
| 9128334T4 | 143,500 | FNMA 15 YEAR |
| 9128334U1 | 7,500 | FNMA SF 30 YEAR |
| 9128334V9 | 7,500 | FNMA SF 30 YEAR |
| 9128334W7 | 7,500 | FNMA SF 30 YEAR |
| 9128334X5 | 7,500 | FNMA 30YR (LOW LOANS) |
| 9128334Y3 | 257,500 | FNMA SF 30 YEAR NEWPFN30 |
| 9128334Z0 | 7,500 | FNMA SF 30 YEAR |
| 9128335A4 | 7,500 | FNMA SF 30 YEAR |
| 9128335B2 | 7,500 | FNMA SF 30 YEAR NEWPFN30 |
| 9128335T3 | 759,000 | FNMA SF 30 YEAR NEWPFN30 |
| 912833CV0 | 97,581 | FNMA SF 30 YEAR |
| 912833CW8 | 531,081 | FNMA SF 30 YEAR |
| 912833CX8 | 1,554,991 | FNMA SF 30 YEAR NEWPFN30 |
| 912833CY4 | 2,634,396 | FNMA SF 30YR-(PUERTO RICO) |

Schedule A

| Cusip | Par Value | Description |
|--------------|------------------|----------------------------|
| 912833DB3 | 642,621 | FNMA SF 30YR-(PUERTO RICO) |
| 912833DC1 | 684,684 | FNMA SF 30YR-(PUERTO RICO) |
| 912833DD9 | 9,441,934 | FNMA SF 30YR-(PUERTO RICO) |
| 912833DE7 | 1,955,434 | FNMA SF 30YR-(PUERTO RICO) |
| 912833DF4 | 1,509,934 | FNMA SF 30 YEAR |
| 912833DG2 | 18,934 | FNMA SF 30 YEAR |
| 912833DH0 | 1,934 | FNMA 20 YEAR |
| 912833GD6 | 3,399,553 | FNMA 20 YEAR |
| 912833GF1 | 3,751,748 | FNMA SF 30 YEAR NEWPFN30 |
| 912833JT8 | 56,677 | FNMA 15 YEAR |
| 912833JV3 | 12,466,586 | FNMA SF 30 YEAR NEWPFN30 |
| 912833JW1 | 8,402,338 | FNMA ARMS |
| 912833JX9 | 6,679,338 | 10 IQ/20YEAR AM POOLS |
| 912833JZ4 | 1,259,338 | FNMA SF 30 YEAR |
| 912833KA7 | 875,000 | FNMA SF 30 YEAR |
| 912833KA7 | 8,857,338 | FNMA SF 30 YEAR NEWPFN30 |
| 912833KB5 | 5,454,338 | FNMA SF 30 YEAR NEWPFN30 |
| 912833KC3 | 13,272,338 | FNMA SF 30 YEAR NEWPFN30 |
| 912833KD1 | 7,145,250 | FNMA SF 30 YEAR NEWPFN30 |
| 912833KE9 | 15,342,250 | FNMA SF 30 YEAR NEWPFN30 |
| 912833KF6 | 6,001,250 | FNMA SF 30 YEAR |
| 912833KG4 | 1,891,052 | FNMA 15 YEAR |
| 912833KH2 | 12,092,069 | FNMA 20 YEAR |
| 912833KJ8 | 4,188,186 | FNMA SF 30 YEAR |
| 912833KK5 | 11,489,956 | FNMA 15 YEAR |
| 912833KL3 | 1,789,186 | FNMA SF 30 YEAR NEWPFN30 |
| 912833KM1 | 1,447,206 | FNMA SF 30 YEAR |
| 912833KN9 | 48,403,186 | FNMA SF 30 YEAR NEWPFN30 |
| 912833KP4 | 15,269,218 | FNMA SF 30 YEAR |
| 912833KQ2 | 642,756 | FNMA SF 30 YEAR |
| 912833KR0 | 1,164,218 | FNMA SF 30 YEAR |
| 912833KS8 | 9,242,756 | FNMA SF 30 YEAR NEWPFN30 |
| 912833KT6 | 8,640,180 | FNMA SF 30 YEAR NEWPFN30 |
| 912833KV1 | 13,914,875 | FNMA SF 30 YEAR NEWPFN30 |
| 912833KW9 | 1,654,503 | FNMA SF 30 YEAR NEWPFN30 |
| 912833KX7 | 14,162,875 | FNMA SF 30 YEAR NEWPFN30 |
| 912833KY5 | 9,487 | FNMA SF 30 YEAR NEWPFN30 |
| 912833KZ2 | 5,874,875 | FNMA SF 30 YEAR NEWPFN30 |
| 912833LA6 | 17,760 | FNMA SF 30 YEAR NEWPFN30 |
| 912833LB4 | 50,000,000 | FNMA SF 30 YEAR NEWPFN30 |
| 912833LB4 | 3,060,981 | FNMA SF 30 YEAR NEWPFN30 |
| 912833LC2 | 24,986,897 | FNMA SF 30 YEAR NEWPFN30 |
| 912833LD0 | 50,000,000 | FNMA SF 30 YEAR NEWPFN30 |
| 912833LD0 | 13,413,981 | FNMA SF 30 YEAR NEWPFN30 |
| 912833LE8 | 189,164 | FNMA SF 30 YEAR NEWPFN30 |
| 912833LF5 | 16,675 | FNMA SF 30 YEAR |
| 912833LG3 | 50,000,000 | FNMA SF 30 YEAR |
| 912833LG3 | 13,545,056 | FNMA 15 YEAR |
| 912833LH1 | 19,573,995 | FNMA SF 30 YEAR |
| 912833LJ7 | 337,058 | FNMA 15 YEAR |
| 912833LK4 | 40,995 | FNMA 15 YEAR |
| 912833LL2 | 30,248 | FNMA SF 30 YEAR |
| 912833LM0 | 87,218 | FNMA SF 30 YEAR |
| 912833LN8 | 671,585 | FNMA SF 30 YEAR |
| 912833LP3 | 546,585 | FNMA ARMS |
| 912833LQ1 | 65,687 | FNMA ARMS |
| 912833LR9 | 4,308,585 | FNMA ARMS |
| 912833LS7 | 8,764,687 | FNMA SF 30 YEAR NEWPFN30 |
| 912833LT5 | 2,453,585 | FNMA SF 30 YEAR |
| 912833LU2 | 122,687 | FNMA SF 30 YEAR NEWPFN30 |
| 912833LV0 | 35,398 | FNMA SF 30 YEAR |
| 912833LW8 | 60,534 | FNMA SF 30 YEAR |
| 912833LX6 | 1,406,398 | FNMA SF 30 YEAR |
| 912833LY4 | 91,597 | FNMA 15 YEAR |
| 912833LZ1 | 704,398 | FNMA SF 30 YEAR NEWPFN30 |
| 912833PA2 | 6,781,327 | FNMA SF 30 YEAR NEWPFN30 |
| 912833PB0 | 4,396 | FNMA SF 30 YEAR |
| 912833PC8 | 41,349 | FNMA SF 30 YEAR |
| 912833PD6 | 2,727,638 | FNMA SF 30 YEAR NEWPFN30 |
| 912833PE4 | 769,621 | FNMA SF 30 YEAR NEWPFN30 |
| 912833QB9 | 866,838 | FNMA SF 30 YEAR NEWPFN30 |
| 912833RY8 | 1,308,911 | FNMA 15 YEAR |
| 912833RZ5 | 6,911 | FNMA 15 YEAR |
| 912833WQ9 | 47,909 | FNMA SF 30 YEAR |
| 912833WR7 | 136,909 | FNMA SF 30 YEAR |
| 912833XN5 | 26,406 | FNMA SF 30 YEAR |
| 912833XP0 | 118,031 | FNMA 15 YEAR |
| 912833XS4 | 374,582 | FNMA 15 YEAR |
| 912833XT2 | 277,582 | FNMA 15 YEAR |
| 912833XU9 | 611,582 | FNMA 15 YEAR |

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| Cusip | Par Value | Description |
|-----------|-------------|--|
| 912833XX3 | 7,500 | FNMA 15 YEAR |
| 912833XY1 | 7,500 | FNMA 15 YEAR |
| 912833XZ8 | 7,500 | FNMA 15 YEAR |
| 374593AN1 | 118,525,000 | GIANTS STADIUM LLC AUC28 |
| 374593AM3 | 118,400,000 | GIANTS STADIUM LLC AUC28 |
| 374593AL5 | 118,400,000 | GIANTS STADIUM LLC AUC28 |
| 345370CF5 | 148,933,000 | FORD MOTOR CO |
| 71419WAG0 | 85,000,000 | PERMANENT FINANCING PLC FRN 20320910 SERIES# 8 |
| 656533AA4 | 62,346,775 | NORSKE SKOGINDUSTRIER ASA 7.625% 20111015 SERIES# 144A |
| 982166BP8 | 57,465,000 | WEYERHAEUSER CO MAKE WHOLE CALL |
| 374593AP6 | 53,000,000 | GIANTS STADIUM LLC AUC28 |
| 590168W48 | 57,096,000 | MERRILL LYNCH & CO INC |
| 749191AA0 | 50,000,000 | RAA CREDIT LINKED TR 2003-A 90 DAY AUCTION |
| 629568AN6 | 50,000,000 | NABORS INDUSTRIES INC |
| 413627AY6 | 76,893,000 | HARRAH'S OPERATING CO INC |
| 693830AW9 | 42,975,000 | TRANSOCEAN INC CNVBND#C 1.5 %15Dec37 |
| 222372AP9 | 32,503,000 | COUNTRYWIDE FINANCIAL CORP |
| 667748AM9 | 28,880,000 | NORTHWEST PIPELINE CORP MAKE WHOLE CALL |
| 185167B29 | 24,335,000 | CHESAPEAKE ENERGY CORP |
| 629568AP1 | 28,694,875 | NABORS INDS INC GTD SR EXCHANGEABLE NT CONV R/M/D .94 05/15/2011 |
| 88184RAB3 | 19,105,000 | TEVA PHARMACEUTICAL FIN II LLC CONV SR DEB TRANCHE B R/M/D .25 02/01/2024 |
| 80927GAH9 | 37,970,000 | SCOTIA PACIFIC CO LLC |
| 693830AU3 | 24,550,000 | TRANSOCEAN INC CNVBND#A 1.625%15Dec37 |
| 02378JAT5 | 45,895,000 | AMERICAN AIRLINE INC SERIES 2001-1 CLASS B R/M/D 7.377 11/23/2020 |
| 918436AD8 | 26,000,000 | VWR FUNDING INC |
| 38741YCP2 | 30,000,000 | GRANITE MASTER ISSUER PLC FRN 20541220 SERIES#3 |
| 283695AZ7 | 19,963,000 | EL PASO NATURAL GAS-CORP BOND |
| 83001PAJ8 | 49,175,000 | SIX FLAGS INC CONV SENIOR NOTE R/M/D 4.50 05/15/2015 |
| 090813AE0 | 20,848,000 | BIOMET INC 11.825% 20171015 |
| 239427AG2 | 20,010,000 | DAWSON RIDGE MET DIST #1 COLO 0-CPN C/I 6.85%-REF -A- ETM R/M/D0000 10/01/2022 |
| 784595AA2 | 20,000,000 | RICHMOND CNTY GA DEV AUTH REV R/M/D0000 12/01/2021 |
| 35687MAK3 | 29,250,000 | FREESCALE SEMICONDUCTOR INC |
| 20774UPP4 | 20,000,000 | CONNECTICUT ST HEALTH & EDL FAEDL FACS AUTH REV BDS Z-1 R/M/D 5.00 07/01/2042 |
| 00386SAE2 | 19,000,000 | ***ABU DHABI NATL ENERGY CO PJSR NOTES 144A R/M/D 6.60 08/01/2013 |
| 879273AM2 | 19,000,000 | TELECOM ARGENTINA SA STEPPED CPN 10.000% 20111015 SERIES# B |
| 151169AC3 | 20,408,000 | CELLU TISSUE HOLDINGS INC |
| 60877UAJ6 | 21,005,000 | MOMENTIVE PERFORMANCE MATLS TGG SR 10.125%14 R/M/D 10.125 12/01/2014 |
| 798111AU4 | 18,255,000 | SAN JOAQUIN HILLS CALIF TRANSNO-CPN C/A 7.75% CORRIDOR |
| 165167CB1 | 22,183,000 | CHESAPEAKE ENERGY CORP |
| 983024AF7 | 16,730,000 | WYETH MAKE WHOLE CALL |
| 681904AL2 | 25,318,000 | OMNICARE INC CNVBND#OCR 3.25 %15Dec35 |
| 131243AE7 | 20,000,000 | ***CALD SERIES 2007-A CLASS C R/M/D 5.03625 01/21/2021 |
| 031162AQ3 | 17,173,000 | AMGEN INC SR CV 0.375%13 R/M/D .375 02/01/2013 |
| 009037AM4 | 20,365,125 | AINSWORTH LUMBER CO LTD |
| 233835AW7 | 15,273,000 | DAIMLER FINANCE NORTH AMERICA |
| 026874BR7 | 24,930,000 | AMERICAN INTERNATIONAL GROUP I |
| 89354FAE1 | 14,390,000 | TRANSCAPITALINVEST LTD FOR QJSC AK TRANS 8.700% 20180807 SERIES# 144A |
| 345397ST1 | 17,329,000 | FORD MOTOR CREDIT CO R/M/D 7.875 06/15/2010 |
| 105758BM1 | 15,000,000 | BRAZILIAN GOVERNMENT INTERNATIMAKE WHOLE CALL |
| 92857WAE0 | 16,860,000 | ***VODAFONE GROUP PLC R/M/D 4.625 07/15/2018 |
| 247367AT2 | 15,327,800 | DELTA AIRLINES-CORP BOND |
| 02378JAU2 | 29,145,000 | AMERICAN AIRLINES INC |
| 24422EQV4 | 14,000,000 | JOHN DEERE CAPITAL CORP |
| 268789AB0 | 14,000,000 | E.ON INTERNATIONAL FINANCE BV MAKE WHOLE CALL |
| 468090AA5 | 18,222,500 | JA SOLAR HOLDINGS CO CONV BOND 4.5 %15May13 |
| 530715AJ0 | 18,000,000 | LIBERTY MEDIA LLC |
| 205862AM7 | 15,000,000 | COMVERSE TECHNOLOGY INC |
| 136375BR2 | 13,630,000 | CANADIAN NATL RY CO R/M/D 5.55 05/15/2018 |
| 458204AD6 | 15,000,000 | INTELSAT BERMUDA LTD STEPPED CPN 11.250% 20170204 SERIES# 144A |
| 88184RAA5 | 10,586,000 | ***TEVA PHARMACEUTICAL FIN II CONV SR DEB TRANCHE A R/M/D 50 02/01/2024 |
| 46612JAD3 | 17,200,000 | JDS UNIPHASE CORP |
| 90264RAB6 | 17,832,913 | UCI HOLDCO INC FRN 20131215 |
| 222372AN4 | 12,000,000 | COUNTRYWIDE FINANCIA CONV BOND FRN 15Apr37 |
| 87600TAA5 | 10,000,000 | TANZANITE 2005-2 TR SR SECD NT FLTG RATE R/M/D 3.53563 10/03/2010 |
| 420122AF0 | 12,255,000 | HAWKER BEECHCRAFT ACQUISITION |
| 715638AS1 | 10,500,000 | PERUVIAN GOVERNMENT INTERNATIONAL BOND 7.350% 20250721 |
| 00668PAA3 | 10,000,000 | AHOLD LEASE USA INC SINKABLE |
| 00254EAF9 | 10,750,000 | SVENSK EXPORTKREDIT AB |
| 92342YAA7 | 15,648,000 | VERIFONE HLDGS INC SR NT CONV 144A 1.375% DUE 6/15/2012 R/M/D 2.125 06/15/2012 |
| 478271FE4 | 10,630,000 | JOHNSON CITY TENN HEALTH & EDLFACS BRD ESCROWED-SER 2000 B-RFDG & IMPT-JOHNSON CITY MEDR/M/D 6.75 07/01/2016 |
| 53219LAG4 | 13,043,000 | LIFEPOINT HOSPITALS INC |
| 17453BAJ0 | 12,725,000 | CITIZENS COMMUNICATIONS CO MAKE WHOLE CALL |
| 006685AC3 | 10,050,000 | AHOLD FINANCE USA INC MAKE WHOLE CALL |
| 451055AB3 | 14,985,000 | ICONIX BRAND GROUP INC SR SUB NT CONV R/M/D 1.875 06/30/2012 |
| 775371AU1 | 10,000,000 | ROHM & HAAS CO-CORP BD |
| 029189AA7 | 20,850,000 | AMERICAN REAL ESTATE PARTNERS L P SR NT CONV 144A R/M/D 4.00 08/15/2013 |
| 20029PAM1 | 10,000,000 | COMCAST CABLE COMMUNICATION |
| 00184AAB1 | 10,000,000 | AOL TIME WARNER INC CORP-BOND |
| 25156PAD5 | 10,000,000 | DEUTSCHE TELEKOM INTERNATIONAL FINANCE B 9.250% 20320601 |
| 80004CAC5 | 12,544,000 | SANDISK CORP SR NT CONV R/M/D 1.00 05/15/2013 |

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| Cusip | Par Value | Description | | | |
|-----------|------------|--|------------|--|--|
| 002819AB6 | 10,000,000 | ABBOTT LABORATORIES 5.600% 20171130 | | | |
| 718172AA7 | 10,394,000 | PHILIP MORRIS INTERNATIONAL IN | | | |
| 239427AH0 | 10,000,000 | DAWSON RIDGE MET DIST #1 COLO 0-CPN C/I 8.85%-REF -B- ETM R/MD0000 | 10/01/2022 | | |
| 204912AQ2 | 8,671,000 | CA INC CONV BOND 1.825%15Dec09 | | | |
| 105758AJ9 | 8,975,000 | BRAZILIAN GOVERNMENT INTERNATIONAL BOND 14.500% 20091015 | | | |
| 749121BY4 | 11,444,000 | QWEST COMMUNICATIONS INTERNATI | | | |
| 102175AB2 | 17,517,000 | BOWATER CANADA | | | |
| 046353AB4 | 9,580,000 | ASTRAZENECA PLC 5.900% 20170915 | | | |
| 019736AA5 | 10,999,000 | ALLISON TRANSMISSION INC SR NT 144A R/MD 11.00 | 11/01/2015 | | |
| 40255QAE0 | 12,000,000 | GULF STREAM COMPASS CLO LTD FRN 20191028 SERIES# 1A 144A | | | |
| 071707AN3 | 9,552,000 | BAUSCH & LOMB INC | | | |
| 233835AQ0 | 9,441,000 | DAIMLERCHRYSLER NA HLDG CORP BOND | | | |
| 013817AP6 | 10,677,000 | ALCOA INC MAKE WHOLE CALL | | | |
| 92929QAA8 | 10,000,000 | WEA FINANCE LLC / WCI FINANCE MAKE WHOLE CALL | | | |
| 289279AB1 | 9,745,000 | EXCO RESOURCES INC | | | |
| 06739GAD1 | 11,706,000 | BARCLAYS BANK PLC VARIABLE RATE BOND PERP SERIES# 144A | | | |
| 962166BR4 | 9,932,000 | WEYERHAEUSER CO MAKE WHOLE CALL | | | |
| 7481F1AD8 | 27,200,000 | QUEBECOR WORLD CAPITAL CORP MAKE WHOLE CALL | | | |
| 221643AB5 | 12,795,000 | COTT BEVERAGES USA INC | | | |
| 656531AJ9 | 7,925,000 | ***NORSK HYDRO A S DEBS R/MD 7.15 | 01/15/2029 | | |
| 025816AQ2 | 9,850,000 | AMERICAN EXPRESS CO | | | |
| 98385XAM8 | 9,500,000 | XTO ENERGY INC MAKE WHOLE CALL | | | |
| 13645RAF1 | 10,530,000 | ***CANADIAN PAC RY CO NEW NT R/MD 5.95 | 05/15/2037 | | |
| 78442FEH7 | 10,000,000 | SLM CORP MEDIUM TERM NTS R/MD 8.45 | 06/15/2018 | | |
| 92343VAJ3 | 8,900,000 | VERIZON COMMUNICATIONS INC MAKE WHOLE CALL | | | |
| 89383QAV1 | 8,684,000 | TRANSOCEAN INC | | | |
| 022069AG3 | 16,859,487 | ***ALTOS HORNOS DE MEXICO SERIES B R/MD 11.675 | 04/30/2049 | | |
| 455780AY2 | 8,300,000 | REPUBLIC OF INDONESIA | | | |
| 46880LAA5 | 6,974,000 | KENDLE INTL INC SR NT CONV R/MD 3.375 | 07/15/2012 | | |
| 210805DK0 | 10,000,000 | CONTINENTAL AIRLS PASS THRU TRS SER 2001-1 PASSTHRU CTF CL-B SINKABLE R/MD 7.373 | 06/15/2017 | | |
| 71645WAM3 | 8,757,000 | PETROBAS INTL FIN CO SR NT R/MD 5.875 | 03/01/2018 | | |
| 907818DA3 | 8,344,000 | UNION PACIFIC CORP MAKE WHOLE CALL | | | |
| 268648AK8 | 7,738,000 | EMC CORP/MASSACHUSETTS | | | |
| 78572MAA3 | 8,588,000 | SABMILLER PLC MAKE WHOLE CALL | | | |
| 190358AE1 | 11,000,000 | COAST INVESTMENT GRADE FRN 20151017 SERIES# 1A 144A | | | |
| 886706AA8 | 8,811,000 | TIG CAP TRUST I CAP SECS 144A R/MD 8.597 | 01/15/2027 | | |
| 21079QAA2 | 10,000,000 | CONTINENTAL AIRLS PASS THRU TR2007-1C R/MD 7.339 | 04/19/2014 | | |
| 952355AF2 | 9,806,000 | WEST CORP | | | |
| 500631AD8 | 6,750,000 | KOREA ELEC PWR-CORP BD | | | |
| 032348AF5 | 10,000,000 | AMYLIN PHARMACEUTICALS INC CONV R/MD 3.00 | 08/15/2014 | | |
| 026874BU0 | 18,175,000 | AMERICAN INTERNATIONAL GROUP I | | | |
| 256684AA1 | 10,000,000 | DOLLAR FINANCIAL CORP SR NT CONV 144A R/MD 2.675 | 06/30/2027 | | |
| 225448AB5 | 9,318,000 | CREDIT SUISSE GUERNSEY LTD FRN PERP SERIES# 1 | | | |
| 477143AC5 | 9,835,000 | JETBLUE AIRWAYS CORP | | | |
| 98375NAA8 | 9,675,000 | XM SATELLITE RADIO HOLDING SENIOR NOTES 144A R/MD 13.00 | 08/01/2014 | | |
| 43644QAA9 | 6,790,000 | HOLOGIC INC 2.0% CVT SENIOR NOTES R/MD 2.00 | 12/15/2037 | | |
| 91754RLP0 | 6,400,000 | UTAH ST BRD REGENTS VAR BDS 200 6B LC DEPFA R/MD 9.00 | 08/01/2031 | | |
| 039483AV2 | 7,617,000 | ARCHER DANIELS MIDLAND CO SR NT CONV R/MD .875 | 02/15/2014 | | |
| 62913FAJ1 | 8,340,000 | NII HLDGS INC NT CONV R/MD 3.125 | 08/15/2012 | | |
| 74927FAA9 | 9,950,000 | RBS CAPITAL TRUST IV FRN PERP | | | |
| 81751XAA6 | 10,000,000 | SUNSET PARK CDO LTD FRN 20100320 SERIES# 144A | | | |
| 832248AR9 | 5,680,000 | SMITHFIELD FOODS INC | | | |
| 92789LAA9 | 6,505,000 | VIRGIN MEDIA INC SR NT CONV 144A R/MD 6.50 | 11/15/2016 | | |
| 980888AB7 | 6,080,000 | WOOLWORTHS LTD 5.250% 20111115 SERIES# 144A | | | |
| 018804AN4 | 5,000,000 | ALLIANT TECHSYSTEMS INC SR SUB NT CONV R/MD 2.75 | 09/15/2011 | | |
| 656531AG5 | 5,410,000 | ***NORSK HYDRO A/S NTS DEBS R/MD 6.80 | 01/15/2028 | | |
| 222372AL8 | 6,000,000 | COUNTRYWIDE FINANCIAL CORP | | | |
| 02364WAF2 | 5,875,000 | AMERICA MOVIL SAB DE CV 5.500% 20140301 | | | |
| 377372AD9 | 5,690,000 | GLAXOSMITHKLINE CAPITAL PLC 5.650% 20180515 | | | |
| 845437BJ0 | 6,000,000 | SOUTHWESTERN ELEC PWR CO 1ST MTG R/MD 5.875 | 03/01/2018 | | |
| 14055XAG7 | 9,019,000 | CAPITALSOURCE INC SR SUB CONV NT R/MD 7.25 | 07/15/2037 | | |
| 06739FEY3 | 7,640,000 | ***BARCLAYS BK PLC 144A PERPETUAL R/MD 5.928 | 12/29/2049 | | |
| 853763AA8 | 7,500,000 | STANDARD PACIFIC CORP CVT SENIOR SUB NOTES R/MD 6.00 | 10/01/2012 | | |
| 577729AE8 | 5,653,191 | MAXTOR CORP SR NT CONV R/MD 2.375 | 08/15/2012 | | |
| 91324PAM4 | 5,772,000 | UNITEDHEALTH GROUP INC MAKE WHOLE CALL | | | |
| 013817AR2 | 5,085,000 | ALCOA INC NOTES R/MD 6.00 | 07/15/2013 | | |
| 92343EAC9 | 4,089,000 | VERISIGN INC JR SUB CONV DEB 144A R/MD 3.25 | 08/15/2037 | | |
| 410788AE5 | 5,000,000 | HANOVER COMPRESSOR CO CONV SENIOR NOTE R/MD 4.75 | 01/15/2014 | | |
| 856568AC8 | 8,600,000 | NORTEL NETWORKS CORP CNVBND#144A 1.75 %15Apr12 | | | |
| 02744MAA8 | 4,800,000 | AMERICAN MED SYS HLDGS INC SR SUB NT CONV R/MD 3.25 | 07/01/2036 | | |
| 170032AT3 | 5,280,000 | CHQUIITA BRANDS INTL INC CONVERTIBLE SENIOR NOTES CQB R/MD 4.25 | 08/15/2018 | | |
| 02364WAJ4 | 5,425,000 | AMERICA MOVIL S A DE C V SENIOR NOTE R/MD 6.375 | 03/01/2035 | | |
| 53219LAH2 | 5,415,000 | LIFEPOINT HOSPITALS INC CVT NOTES R/MD 3.50 | 05/15/2014 | | |
| 48507NAA8 | 4,723,000 | THE ISRAEL ELECTRIC CORPORATIONMAKE WHOLE CALL | | | |
| 20030NAV3 | 5,000,000 | COMCAST CORP MAKE WHOLE CALL | | | |
| 694756AA5 | 5,000,000 | PACIFIC PILOT FUNDING BLIB3+75BPS | | | |
| 585055AL0 | 4,527,000 | MEDTRONIC INC | | | |
| 767201AC0 | 4,700,000 | RIO TINTO FINANCE USA LTD 8.500% 20180715 | | | |
| 535678AD8 | 4,775,000 | LINEAR TECHNOLOGY CORP SR NT CONV R/MD 3.125 | 05/01/2027 | | |
| 931142AH6 | 4,418,000 | WAL-MART STORES SECD-C-REG- P/C 08/29/08 @ 100 R/MD 8.875 | 06/29/2011 | | |

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| Cusip | Par Value | Description | | | | | | |
|-----------|------------|--|----------|------------|------------|--|--|--|
| 33936EAL1 | 4,744,000 | ***FLEXTRONICS INTERNATIONAL LTD CONV SUB NOTE | R/MD | 1.00 | 08/01/2010 | | | |
| 62983PA3 | 5,000,000 | NAKILAT INC 8.067% 20331231 SERIES# 144A | | | | | | |
| 127914AB5 | 3,910,000 | CAL DIVE INTL INC SR NT CONV | R/MD | 3.25 | 12/15/2025 | | | |
| 153443AD8 | 4,578,814 | CENTRAL EUROPEAN MEDIA ENTERPRISES LTD SR CONV NTS 144A | R/MD | 3.50 | 03/15/2013 | | | |
| 74732WAA7 | 6,308,700 | QIMONDA FINANCE LLC CNVBND#ADS 6.75 %22Mar13 | | | | | | |
| 268648AM4 | 4,053,000 | EMC CORP/MASSACHUSETTS | | | | | | |
| 345550AH0 | 5,334,000 | FOREST CITY ENTERPRISES INC PUTTABLE EQUITY LINKED SR NT CONV | R/MD | 3.625 | 10/15/2011 | | | |
| 704549AG9 | 3,896,000 | ***PEABODY ENERGY CORPORATION CONVERTIBLE JUNIOR SUB DEBTS | R/MD | 4.75 | 12/15/2068 | | | |
| 629226AW9 | 4,800,000 | SINCLAIR BROADCAST GROUP INC SR NT CONV | R/MD | 3.00 | 05/15/2027 | | | |
| 368882AG5 | 4,800,000 | GENCORP INC CONTINGENT SUB NT CONV 144A | R/MD | 4.00 | 01/16/2024 | | | |
| 867762AA4 | 5,000,000 | SUNSET PK CDO LTD / SUNSET PK CDO LLC NT CL A FLTG RATE 144A | R/MD | 4.0525 | 06/20/2010 | | | |
| 42210PAB8 | 4,700,000 | HEADWATERS INC | | | | | | |
| 22238HAG5 | 4,300,000 | COUNTRYWIDE FINANCIAL CORP | | | | | | |
| 377372AE7 | 3,900,000 | GLAXDSMITHKLINE CAPITAL PLC 6.375% 20380515 | | | | | | |
| 369300AK4 | 4,910,000 | GENERAL CABLE CORP | | | | | | |
| 548463AG2 | 4,253,000 | LUCENT TECHNOLOGIES INC SR DEB CONV SER A | R/MD | 2.875 | 06/15/2023 | | | |
| 22303QAG5 | 3,602,000 | COVIDIEN INTERNATIONAL FINANCE SA 6.000% 20171015 | | | | | | |
| 836205AL8 | 4,100,000 | SOUTH AFRICA GOVERNMENT INTERNATIONAL BO 5.875% 20220530 | | | | | | |
| 339096AD5 | 3,864,000 | FLEETWOOD ENTERPRISES INC CONV SR SUB DEB | R/MD | 5.00 | 12/15/2023 | | | |
| 356448AC2 | 5,000,000 | FREEDOM PARK CDO LTD | | | | | | |
| 92924SAB4 | 4,025,000 | WEA FINANCE LLC / WCI FINANCE LLC 5.700% 20161001 SERIES# 144A | | | | | | |
| 126667AG9 | 4,888,000 | CV THERAPEUTICS INC CONV SR SUB NOTE | R/MD | 3.25 | 08/16/2013 | | | |
| 667294BE1 | 4,539,000 | NORTHWEST AIRLS PASS THRU TRS SERIES 2007-1 CLASS A | R/MD | 7.027 | 05/01/2021 | | | |
| 500769CU6 | 3,400,000 | KFW INTERNATIONAL FINANCE 4.500% 20180716 | | | | | | |
| 601073AD1 | 3,500,000 | MILLIPORE CORP SR NT CONV | R/MD | 3.75 | 06/01/2026 | | | |
| 00206RAN2 | 3,844,000 | AT&T INC | | | | | | |
| 871503AD0 | 3,073,000 | SYMANTEC CORP | | | | | | |
| 919111AE3 | 3,340,000 | VALE OVERSEAS LTD 8.250% 20340117 | | | | | | |
| 24422EQR3 | 3,536,000 | JOHN DEERE CAPITAL CORP | | | | | | |
| 270321AA0 | 3,209,000 | EARTHLINK INC | | | | | | |
| 151191AH6 | 3,150,000 | CELULOSA ARAUCO Y CONSTITUCION SA 8.825% 20100815 | | | | | | |
| 760759AC4 | 3,305,000 | REPUBLIC SERVICES-CORP BOND | | | | | | |
| 92909MAB6 | 4,828,000 | VTB CAPITAL SA 6.250% 20350630 SERIES# 144A | | | | | | |
| 98372PAJ7 | 6,090,000 | XL CAP LTD PREF ORD SHS | R/MD | 6.50 | 12/29/2049 | | | |
| 929043AE7 | 3,565,000 | VORNADO REALTY LP | | | | | | |
| 369604103 | 14,132,482 | GENERAL ELECTRIC CO | | | | | | |
| 00388WAA9 | 3,340,000 | ABU DHABI NATIONAL ENERGY CO | | | | | | |
| 52729NBF6 | 3,675,000 | LEVEL 3 COMMUNICATIONS 5.25% 12/15/11 CV | | | | | | |
| 911312AJ5 | 3,250,000 | UNITED PARCEL SERVICE INC | | | | | | |
| 745235B83 | 3,100,000 | PUERTO RICO PUBLIC BUILDINGS AUTHORITY SERIES 2007-M-3 | R/MD | 10.00 | 07/01/2028 | | | |
| 755111BL4 | 3,000,000 | RAYTHEON CO MAKE WHOLE CALL | | | | | | |
| 723787AH0 | 2,750,000 | PIONEER NATURAL RESOURCES COMPANY CVT SNR NOTES | R/MD | 2.875 | 01/15/2038 | | | |
| 207410AD3 | 3,000,000 | CONMED CORP | | | | | | |
| 52078PAB8 | 3,500,000 | LAWSON SOFTWARE INC SENIOR CONVERTIBLE NOTES 144A | R/MD | 2.50 | 04/15/2012 | | | |
| 68389XAE5 | 3,025,000 | ORACLE CORP MAKE WHOLE CALL | | | | | | |
| 70645KBM0 | 3,245,000 | PEMEX PROJ FDG MASTER TR MEDIUM TERM NTS | R/MD | 6.625 | 06/15/2038 | | | |
| 20030NAU5 | 2,982,000 | COMCAST CORP MAKE WHOLE CALL | | | | | | |
| 879403AS2 | 3,024,000 | TELEFONOS DE MEXICO SAB DE CV 5.500% 20150127 | | | | | | |
| 075811AC3 | 2,850,000 | BECKMAN COULTER INC 144A CONVERTIBLE SENIOR NOTES | R/MD | 2.50 | 12/15/2036 | | | |
| 743410AP7 | 3,540,000 | PROLOGIS CNVBND#144A 2.25 %01Apr37 | | | | | | |
| 949746MZ1 | 2,835,000 | WELLS FARGO & CO | | | | | | |
| 683234WC6 | 2,743,000 | ONTARIO PROV CDA | R/MD | 3.625 | 10/21/2009 | | | |
| 00626TAG3 | 3,900,000 | AFFYMETRIX INC SR NT CONV | R/MD | 3.50 | 01/15/2038 | | | |
| 78388JAK2 | 3,200,000 | SBA COMMUNICATIONS CORPORATION144A CNVT SENIOR NOTES 1.875% R/MD | 1.875 | 05/01/2013 | | | | |
| 205383AJ3 | 2,848,000 | COMPUTER SCIENCES CORP MAKE WHOLE CALL | | | | | | |
| 706451BG5 | 2,912,000 | PEMEX PROJECT FUNDING MASTER TMAKE WHOLE CALL | | | | | | |
| 500769CR3 | 2,820,000 | KFW INTERNATIONAL FINANCE | | | | | | |
| 03060RAR2 | 4,800,000 | AMERICREDIT CORP SR NT CONV | R/MD | 2.125 | 09/15/2013 | | | |
| 050732AB2 | 2,805,000 | AUDIODIGITAL LTD CONV BOND FRN 09Nov24 | | | | | | |
| 95082PAG0 | 3,170,000 | WESCO INTL INC SR DB CV 1.75%28 | R/MD | 1.75 | 11/15/2026 | | | |
| 101118AC9 | 2,800,000 | BOSTON PRIVATE FINL HLDGS INC SR NT CONV | R/MD | 3.00 | 07/15/2027 | | | |
| 826530AH0 | 2,500,000 | MYLAN INC NT CONV | R/MD | 3.75 | 09/15/2015 | | | |
| 251591AS2 | 3,000,000 | DEVELOPERS DIVERSIFIED RLTY COSR NT CV 3%12 | R/MD | 3.00 | 03/15/2012 | | | |
| 000888AB7 | 3,536,000 | ADC TELECOMM- B ADCT BLIB6 37.5 | | | | | | |
| 98584BA41 | 3,000,000 | YINGLI GREEN ENERGY HLDG CO LTD SR NT CONV | R/MD0000 | | 12/15/2012 | | | |
| 48248AA6 | 3,100,000 | KKR FINL HLDGS LLC GTD SR NT CONV 144A | R/MD | 7.00 | 07/15/2012 | | | |
| 453258AP0 | 2,500,000 | INCO LTD | R/MD | 7.20 | 09/15/2032 | | | |
| 25243YAL3 | 2,330,000 | DIAGEO CAPITAL PLC MAKE WHOLE CALL | | | | | | |
| 95082PAE5 | 2,343,000 | WESCO INTERNATIONAL INC | | | | | | |
| 39153LAB2 | 2,675,000 | GREATBATCH INC | | | | | | |
| 20035AAA2 | 3,500,000 | COMED FINANCING III MAKE WHOLE CALL | | | | | | |
| 007903AL1 | 4,814,000 | ADVANCED MICRO DEVICES INC SR NT CONV | R/MD | 6.00 | 05/01/2015 | | | |
| 06739HAA5 | 2,774,000 | BARCLAYS BANK PLC VARIABLE RATE BOND PERP SERIES# 144A | | | | | | |
| 144577AA1 | 3,000,000 | CARRIZO OIL & GAS INC SR NT CONV | R/MD | 4.375 | 06/01/2028 | | | |
| 458140100 | 12,207,984 | INTEL CORP | | | | | | |
| 36962G2C7 | 2,355,000 | GENERAL ELEC CAP CORP MEDIUM TERM NTS | R/MD | 5.20 | 02/01/2011 | | | |
| 243586AB0 | 22,585,000 | DECODE GENETICS INC CONV SR NT | R/MD | 3.50 | 04/15/2011 | | | |
| 48126PAD8 | 2,500,000 | INVERNESS MED INNOVATIONS INC CONV | R/MD | 3.00 | 05/15/2016 | | | |
| 910197AM4 | 2,500,000 | UDR INC | | | | | | |
| 496902AB3 | 2,550,000 | KINRDSS GOLD CORP SR NT CONV 144A | R/MD | 1.75 | 03/15/2028 | | | |

Schedule A

| Cusip | Par Value | Description | | | |
|-----------|------------|--|--------------------------------|---------------|------------|
| 78482F103 | 1,645,336 | ***SPDR TRUST | UNITS SER 1 MEXICAN LISTED | | |
| 74347R828 | 1,914,824 | PROSHARES TRUST | ULTRASHORT FINANCIALS PROSHARE | | |
| 87927VAE8 | 2,274,000 | TELECOM ITALIA CAPITAL SA | MAKE WHOLE CALL | | |
| 91324PAW2 | 2,335,000 | UNITEDHEALTH GROUP INC | NT | R/M/D 6.00 | 06/15/2017 |
| 530715AR2 | 4,486,000 | LIBERTY MEDIA LLC | | | |
| 00184AAG0 | 2,248,000 | AOL TIME WARNER INC CORP BOND | | | |
| 75405UAA4 | 2,500,000 | RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD 5.838% 20270930 SERIES# 144A | | | |
| 149123BM2 | 2,080,000 | CATERPILLAR INC | MAKE WHOLE CALL | | |
| 36962GY4 | 2,138,000 | GENERAL ELECTRIC CAPITAL CORP | | | |
| 136375BD3 | 1,925,000 | CANADIAN NATL RAILWAY CO-CORP | | | |
| 856568AF9 | 3,450,000 | ***NORTEL NETWORKS CORP | SR NT CONV | R/M/D 1.75 | 04/15/2012 |
| 560904AF1 | 1,815,000 | ***MALAYSIA | NOTES | R/M/D 7.50 | 07/15/2011 |
| 50064FAC8 | 2,000,000 | REPUBLIC OF KOREA 4.250% 20130601 | | | |
| 125509BK4 | 1,970,000 | CIGNA CORP | R/M/D 8.35 | | 03/15/2018 |
| 913017BP3 | 1,975,000 | UNITED TECHNOLOGIES CORP | | | |
| 031182AN0 | 2,000,000 | AMGEN INC | | | |
| 438518AT3 | 2,065,000 | HONEYWELL INTL INC | R/M/D 5.70 | | 03/15/2037 |
| 718288BD8 | 2,027,000 | ***PHILIPPINES REP | GLOBAL BD | R/M/D 6.375 | 01/15/2032 |
| 219868BL9 | 1,954,000 | CORP ANDINA DE FOMENTO 5.750% 20170112 | | | |
| 254543AA9 | 2,250,000 | DIODES INC | SR NT CONV | R/M/D 2.25 | 10/01/2026 |
| 285681AF1 | 1,865,000 | ELECTRONIC DATA SYS CORP | SR NT CONV | R/M/D 3.875 | 07/15/2023 |
| 29268BAB7 | 1,800,000 | ENEL FINANCE INTERNATIONAL SA | MAKE WHOLE CALL | | |
| 879403AP8 | 1,800,000 | TELEFONOS DE MEXICO SAB DE CV 4.750% 20100127 | | | |
| 565849AD8 | 1,888,000 | MARATHON OIL CORP | MAKE WHOLE CALL | | |
| 257867AR2 | 2,000,000 | DONNELLEY R R & SONS CO NT 5.5%15 | | R/M/D 5.50 | 05/15/2015 |
| 817315AW4 | 2,000,000 | SEPRACOR INC | | | |
| 14912L3U3 | 1,830,000 | CATERPILLAR FINANCIAL SERVICES | | | |
| 64968DQU6 | 1,870,800 | NEW YORK N Y G/O SERIES D | R/M/D 5.00 | | 11/01/2028 |
| 670348AJ4 | 1,730,000 | NUCOR CORP 5.000% 20130601 | | | |
| 464287655 | 2,445,537 | ISHARES RUSSELL 2000 | | | |
| 247907AD0 | 2,070,000 | DELTA PETE CORP | CONV SENIOR NOTES | R/M/D 3.75 | 05/01/2037 |
| 079867AN7 | 2,000,000 | BELLSOUTH TELECOMMUNICATIONS I | | | |
| 418056AN7 | 1,000,000 | HASBRO INC | | | |
| 02342TAD1 | 1,763,000 | AMDOCS LTD | | | |
| 404280AJ8 | 1,860,000 | HSBC HOLDINGS PLC 6.800% 20380601 | | | |
| 007903AN7 | 2,820,901 | ADVANCED MICRO DEVICES INC | SR NT CONV | R/M/D 5.75 | 08/15/2012 |
| 046353AD0 | 1,550,000 | ASTRAZENECA PLC 6.450% 20370915 | | | |
| 91086QAH1 | 1,500,000 | UNITED MEXICAN STATE-CORP BOND | | | |
| 02580ECN1 | 1,750,000 | AMERICAN EXPRESS BK FSB | MEDIUM TERM NTS | R/M/D 5.50 | 04/16/2013 |
| 708451AG6 | 1,350,000 | PEMEX PROJECT FUNDING MASTER T | | | |
| 40049JAT4 | 1,450,000 | GRUPO TELEvisa SA | | | |
| 084228AT5 | 2,100,000 | STANDARD CHARTERED PLC VARIABLE RATE BOND PERP SERIES# REGS | | | |
| 530716AF2 | 1,682,000 | LIBERTY MEDIA LLC CONV BOND 3.125%30Mar23 | | | |
| 89352HAD1 | 1,776,000 | TRANSCANADA CORP | MAKE WHOLE CALL | | |
| 867652AA7 | 1,073,000 | SUNPOWER CORP | | | |
| 4581X0AD0 | 1,450,000 | INTER-AMERICAN DEVELOPMENT BANK 4.375% 20120820 | | | |
| 00207DAG7 | 1,350,000 | ASM INTERNATIONAL NV CONV BOND 4.25 %08Dec11 | | | |
| 595017AB0 | 1,500,000 | MICROCHIP TECHNOLOGY INC | SUB DEB CONV | R/M/D 2.125 | 12/15/2037 |
| 316773CJ7 | 1,880,000 | FIFTH THIRD BANCORP | R/M/D 6.25 | | 05/01/2013 |
| 635405AV3 | 2,510,000 | NATIONAL CITY CORP | | | |
| 05584EBH8 | 1,597,000 | BRE PROPERTIES INC | | | |
| 742982AD5 | 1,431,000 | PRIVATEBANCORP INC | CONTINGENT SR NT CONV | R/M/D 3.825 | 03/15/2027 |
| 61748WAA6 | 2,000,000 | MORGANS HOTEL GROUP CO | GTD SR SUB CONV NT 144A | R/M/D 2.375 | 10/15/2014 |
| 136375BS0 | 1,403,000 | ***CANADIAN NATL RY CO | R/M/D 4.95 | | 01/15/2014 |
| 243586AC8 | 14,000,000 | DECODE GENETICS INC | | | |
| 192108AQ1 | 1,878,000 | COEUR D'ALENE MINES CO 1.25% 01/15/24 CV | | | |
| 25156PAB9 | 1,300,000 | DEUTSCHE TELEKOM INTERNATIONAL FINANCE B 8.000% 20100815 | | | |
| 398905AE9 | 2,000,000 | GROUP 1 AUTOMOTIVE INC | SR SUB NT CONV | R/M/D 2.25 | 06/15/2036 |
| 835405AR4 | 1,825,000 | NATIONAL CITY CORP | SENIOR NOTE | R/M/D 2.94625 | 06/16/2010 |
| 78386AJA5 | 1,329,000 | SBA COMMUNICATIONS CORP | SR NT CONV | R/M/D 3.75 | 12/01/2010 |
| 000361AJ4 | 1,894,000 | AAR CORP | SR NT CONV 144A | R/M/D 1.625 | 03/01/2014 |
| 448407AE6 | 1,350,000 | HUTCHINSON TECHNOLOGY INC | CONV SUB NOTE | R/M/D 2.25 | 03/15/2010 |
| 204412209 | 5,897,300 | CIA VALE DO RIO DOCE 1 ADR REPR 01 00 SHR | | | |
| 171779AB7 | 2,130,000 | CENA CORP | SR NT CONV | R/M/D .25 | 05/01/2013 |
| 92344GAX4 | 1,450,000 | VERIZON COMMUNICATIONS INC | MAKE WHOLE CALL | | |
| 49326EBE5 | 1,700,000 | KEYCORP 6.500% 20130514 SERIES# MTN | | | |
| 233326AD9 | 1,000,000 | DST SYSTEMS INC | | | |
| 485741AJ5 | 725,000 | ITRON INC | SR SUB NT CONV | R/M/D 2.50 | 08/01/2026 |
| 805423AA8 | 1,702,000 | SAVVIS INC | CVT SR NOTES | R/M/D 3.00 | 05/15/2012 |
| 983918AD3 | 1,344,000 | XILINX INC | JR SUB DEB CONV | R/M/D 3.125 | 03/15/2037 |
| 04289QAC4 | 1,344,999 | ARRIS GROUP INC | SR NT CONV | R/M/D 2.00 | 11/15/2026 |
| 375558AH6 | 850,000 | GILEAD SCIENCES INC | SR NT CONV | R/M/D .625 | 05/01/2013 |
| 538021AC0 | 1,000,000 | LITTON INDUSTRIES INC | R/M/D 7.75 | | 03/15/2026 |
| 64988ECF2 | 1,100,000 | NEW YORK N Y G/O SER J | R/M/D 5.00 | | 03/01/2023 |
| 46612JAC5 | 1,500,000 | JDS UNIPHASE CORP 1% 05/15/26 CV 144A | | | |
| 651839AH9 | 1,000,000 | NEWMONT MINING CORP | | | |
| 712219AJ3 | 1,053,000 | CHINA GOVERNMENT INTERNATIONAL BOND 4.750% 20131029 | | | |
| 386088AH1 | 1,000,000 | GRAND METRO INV-CORP BOND | | | |
| 500789BY9 | 959,000 | KREDITANSTALT FUER WIEDERAUFBA | | | |
| 459200AT8 | 1,000,008 | ***INTL BUSINESS MACHINES CORPNOTES | M-W T+10 | R/M/D 5.375 | 02/01/2009 |

Schedule A

| Cusip | Par Value | Description | | | | | | |
|------------|------------|----------------------------------|---|-------------------------------|------------|------------|------------|--|
| 40429CFN7 | 1,000,000 | HSBC FINANCE CORP | | | | | | |
| 125581AS7 | 1,030,000 | CIT GROUP INC NEW | R/M D | 5.00 | 11/24/2008 | | | |
| 655844AE8 | 876,000 | NORFOLK SOUTHERN CORP | MAKE WHOLE CALL | | | | | |
| 698657AL7 | 1,200,000 | PANTRY INC | SR SUB CONV NT | R/M D | 3.00 | 11/15/2012 | | |
| 884903BA2 | 915,000 | THOMSON REUTERS CORP | MAKE WHOLE CALL | | | | | |
| 846822AE4 | 1,030,000 | SPARTAN STORES INC | SR SUB NT | R/M D | 3.375 | 05/15/2027 | | |
| 460690AZ3 | 950,000 | INTERPUBLIC GROUP CDS INC | SR NT CONV 144A | R/M D | 4.25 | 03/15/2023 | | |
| 181133AE3 | 1,425,000 | CHARMING SHOPPES INC | SR CONV NT | R/M D | 1.125 | 05/01/2014 | | |
| 03073TAB8 | 1,085,000 | AMERIGROUP CORP | CONV | R/M D | 2.00 | 05/15/2012 | | |
| 127387AF5 | 1,298,000 | CADENCE DESIGN SYSTEM INC | SR NT CV 1.5%13 | R/M D | 1.50 | 12/15/2013 | | |
| 44841SAC3 | 877,000 | HUTCHISON WHAMPOA INTERNATIONAL | 03/33 LT 7.450% 20331124 SERIES# 144A | | | | | |
| 87969NAB1 | 840,000 | TELSTRA CORP LTD | 6.375% 20120401 | | | | | |
| 013718AV7 | 938,000 | ALCAN INC | 5.000% 20150801 | | | | | |
| 78387GAQ6 | 982,000 | AT&T INC | MAKE WHOLE CALL | | | | | |
| 888808BK7 | 739,700 | TOBACCO SETTLEMENT FING CORP | N J REV-PROJECTED FINAL TURBO REDEMP DATE 08/01/20 | R/M D | 6.75 | 06/01/2039 | | |
| 744320AG7 | 873,000 | PRUDENTIAL FINL INC | SR NT CV FLT 36 | R/M D | .41875 | 12/12/2036 | | |
| 25244SAD3 | 820,000 | DIAGEO FINANCE BV | 5.500% 20130401 | | | | | |
| 84649RAA9 | 2,621,000 | SPANSION INC | CNVBND#144A 2.25 %15Jun18 | | | | | |
| 45928HAD8 | 640,000 | INTERNATIONAL COAL GROUP INC | NEW SR NT CONV | R/M D | 9.00 | 08/01/2012 | | |
| 718172109 | 1,680,816 | PHILIP MORRIS INTERNATIONAL | INC | | | | | |
| 444903AK4 | 1,150,000 | HUMAN GENOME SCIENCES INC | CONV SUB NOTE | R/M D | 2.25 | 10/15/2011 | | |
| 64988GUT7 | 832,900 | NEW YORK N Y G/O | FISCAL 2008 SERIES C SUB | SERIES C-1 | R/M D | 5.00 | 10/01/2025 | |
| 268648AJ1 | 790,000 | EMC CORP/MASSACHUSETTS | | | | | | |
| 470160AW2 | 837,000 | GOVERNMENT OF JAMAICA | 8.000% 20190824 | | | | | |
| 037633100 | 582,918 | ***APPLE COMPUTER INC | COM NPV | FRANKFURT GERMANY LISTED | | | | |
| 91089QAV0 | 850,000 | UNITED MEXICAN STATES | 8.050% 20400111 | | | | | |
| 48623EHJ1 | 800,000 | J P MORGAN CHASE & CO | MEDIUMTERM SR NTS | R/M D | 2.92938 | 06/25/2012 | | |
| 48632FAC5 | 850,000 | KAUPTHING BANK HF FRN | 20100115 SERIES# 144A | | | | | |
| 037489101 | 2,613,830 | APCO ARGENTINA INC | | | | | | |
| 19418QDD09 | 750,000 | COLGATE-PALMOLIVE CO | MEDIUM TERM NOTES | R/M D | 2.51188 | 08/22/2042 | | |
| 58933NAV9 | 750,000 | MERCK & CO INC | MEDIUM TERM NOTES | R/M D | 2.38188 | 08/22/2042 | | |
| 060505882 | 91,289 | BANK OF AMERICA | 7.25% NON CUMULATIVE PERP CVT PFD SERIES L | | | | | |
| 22237LNG3 | 900,000 | COUNTRYWIDE HOME LOANS INC | | | | | | |
| 219868AN6 | 885,000 | CORP ANDINA DE FOMENTO | 8.875% 20120315 SERIES# EXCH | | | | | |
| 64986EMR5 | 653,900 | NEW YORK N Y G/O | PRE-REFUNDED R/M D | 5.875 | 08/01/2018 | | | |
| 748941AG5 | 909,000 | RF MICRO DEVICES INC | SUB NT CONV | R/M D | 75 | 04/15/2012 | | |
| 985509AN6 | 650,000 | YRC WORLDWIDE INC | | | | | | |
| 98080YAB1 | 750,000 | WESTFIELD CAPITAL CORP LTD / WT | FINANCE 5.125% 20141115 SERIES# 144A | | | | | |
| 126867AD6 | 720,000 | CV THERAPEUTICS INC | SR SUB DEB CONV | R/M D | 2.00 | 05/16/2023 | | |
| 22237LPA4 | 779,000 | COUNTRYWIDE HOME LOANS INC | | | | | | |
| 745235C41 | 730,000 | PUERTO RICO PUB BLDGS AUTH | REVGOV FAC REV REF BDS CABS | CONVERTS TO 5.45 AFTER 7/1/12 | R/M D | .000001 | 07/01/2030 | |
| 902549AE4 | 1,262,350 | UAL CORP | ORD SETTLEMENT BD | R/M D | 5.00 | 02/01/2021 | | |
| 651839AJ5 | 589,000 | NEWMONT MINING CORP | | | | | | |
| 670704AA3 | 500,000 | NUVASIVE INC | REV CONV NT | R/M D | 2.25 | 03/15/2013 | | |
| 338032AW5 | 285,000 | FISHER SCIENTIFIC INTERNATIONAL | | | | | | |
| 053807AL7 | 634,000 | AVNET INC | | | | | | |
| 30033R108 | 12,071,920 | EVERGREEN SOLAR INC | | | | | | |
| 853254AA8 | 900,000 | STANDARD CHARTERED PLC | VARIABLE RATE BOND PERP SERIES# 144A | | | | | |
| 797330AA5 | 880,000 | SAN DIEGO CALIF TOB SETTLEMENT | TOBACCO SETTLEMENT ASSET SERIR/M D | 7.125 | 06/01/2032 | | | |
| 929043AC1 | 502,000 | VORNADO REALTY LP | | | | | | |
| 941053AG5 | 500,000 | WASTE CONNECTIONS INC | SR NT CONV | R/M D | 3.75 | 04/01/2026 | | |
| 590188108 | 2,743,846 | MERRILL LYNCH & CO INC | | | | | | |
| 649860QB6 | 800,000 | NEW YORK CITY N Y SUBSER E3 | DAILY FLTR | R/M D | 9.00 | 08/01/2023 | | |
| 34539CLU4 | 1,150,000 | FORD MOTOR CREDIT CO LLC | | | | | | |
| 29245JAB8 | 610,000 | EMPRESA NACIONAL DEL PETROLEO | 4.875% 20140315 SERIES# 144A | | | | | |
| 09253U108 | 3,486,568 | BLACKSTONE GROUP L P | UNIT REPSTG LTD PARTNERSHIP INT | | | | | |
| 38122NNY4 | 660,000 | GOLDEN ST TOB SECURITIZATION | P/C 06/01/08 @ 100 | R/M D | 4.50 | 06/01/2027 | | |
| 48690107 | 4,782,862 | JA SOLAR HLDGS CO LTD | SPONSORED ADR | | | | | |
| 34539CPJ5 | 1,206,000 | FORD MOTOR CREDIT CO LLC | | | | | | |
| 98235TAA5 | 500,000 | WRIGHT MED GROUP INC | CONV | R/M D | 2.825 | 12/01/2014 | | |
| 747525103 | 1,232,890 | ***QUALCOMM INC | (FRANKFURT LISTED) | | | | | |
| 46205AAB9 | 2,751,000 | ION MEDIA NETWORKS INC | MANDATORILY CONV SR SUB NT | SER A | R/M D | 11.00 | 07/31/2013 | |
| 37576GAQ3 | 550,000 | GILLETTE CO | CORENOTES | R/M D | 2.48313 | 04/02/2043 | | |
| 153435AA0 | 800,000 | CENTRAL EUROPEAN DISTR CORP | CONV | R/M D | 3.00 | 03/15/2013 | | |
| 388710406 | 595,229 | GENENTECH INC | | | | | | |
| 191218100 | 1,011,537 | COCA COLA CO | | | | | | |
| 92978AAA0 | 2,500,000 | WACHOVIA CAPITAL TRUST I | | | | | | |
| 7091413L7 | 500,000 | PENNSYLVANIA ST GO BDS 2ND SE GO | | R/M D | 5.00 | 01/01/2018 | | |
| 172967EU1 | 570,000 | CITIGROUP INC | | | | | | |
| 78463V107 | 815,851 | SPDR GOLD TRUST | ETF | | | | | |
| 986082BV6 | 500,000 | YONKERS N Y REF BDS 2005A | GO | R/M D | 5.00 | 08/01/2018 | | |
| 907818108 | 707,937 | UNION PACIFIC CORP | | | | | | |
| 20030N101 | 2,541,709 | COMCAST CORP | NEW CL A | | | | | |
| 34539PCP0 | 1,041,000 | FORD MOTOR CREDIT CO LLC | | | | | | |
| 744320AJ7 | 540,000 | PRUDENTIAL FINANCIAL | CONV BOND FRN 15Dec37 | | | | | |
| 650013T47 | 500,000 | NEW YORK ST TWY AUTH | SECOND GEN HIGHWAY BRIDGE TRUST FUND SER B | R/M D | 5.00 | 04/01/2021 | | |
| 670346AF2 | 500,000 | NUCOR CORP | MAKE WHOLE CALL | | | | | |
| 64971KHX7 | 500,000 | NEW YORK N Y CITY TRANSITIONAL | AUTH REV FUTURE TAX SECD-SER CR/M D | 5.00 | 08/01/2023 | | | |
| 48185RAM2 | 500,000 | INVITROGEN CORP | SR NT CONV | R/M D | 3.25 | 06/15/2025 | | |
| 80281TAB4 | 530,000 | SANTANDER ISSUANCES S.A | UNIPERSONAL VARIABLE RATE BOND 20180620 SERIES# 144a 144A | | | | | |

Schedule A

| Cusip | Par Value | Description | | | | | | |
|-----------|-----------|---|--------------------------------------|-----------|------------|------------|------------|--|
| 125509BG3 | 490,000 | CIGNA CORP | MAKE WHOLE CALL | | | | | |
| 849842BL4 | 500,000 | NEW YORK ST ENERGY RESH & DEV AU GAS FACS RV BKLYN UN GAS PJ-A | | R/MD | 5.50 | | 01/01/2021 | |
| 379336AE0 | 875,000 | GLOBAL INDS LTD | SR DEB CONV | R/MD | 2.75 | | 08/01/2027 | |
| 170388102 | 1,000,000 | CHOICEPOINT INC | | | | | | |
| 84970KJJ7 | 492,400 | NEW YORK CITY MUN WTR FIN AUTHWTR&SWR SYM REV SER C-BK ENTRY | | | | | | |
| 4581X0AM0 | 480,000 | INTER-AMERICAN DEVELOPMENT BAN | | | | | | |
| 55907R108 | 2,924,218 | MAGELLAN MIDSTREAM HLP | NPV USD | | | | | |
| 136375BA9 | 451,000 | CANADIAN NATL RY CO | NTS | R/MD | 6.80 | | 07/15/2018 | |
| 76127U101 | 512,179 | RETAIL HOLDRS TR | DEPOSITARY RCPT | | | | | |
| 88800CAD6 | 425,000 | SUNTECH POWER HOLDIN CNVBND#144A 3 %15Mar13 | | | | | | |
| 007903AK3 | 986,000 | ADVANCED MICRO DEVICES INC | | | | | | |
| 453096208 | 3,331,676 | IMPERIAL SUGAR CO | COM | | | | | |
| 74367FAB4 | 485,000 | PROTECTIVE LIFE SECURED TRUSTS | | | | | | |
| 595112AH6 | 890,000 | MICRON TECHNOLOGY INC | | | | | | |
| 574192WN6 | 427,500 | MARYLAND ST G/O RFDG | R/MD 5.00 | | 02/01/2012 | | | |
| 012348AC2 | 504,000 | ALBANY INTL CORP | SR NT CONV | R/MD | 2.25 | | 03/15/2026 | |
| 428236103 | 967,720 | HEWLETT PACKARD CO | | | | | | |
| 219868BK1 | 475,000 | CORP ANDINA DE FOMENTO 5.125% 20150505 | | | | | | |
| 74347R875 | 884,105 | ULTRASHORT QQQ PROSHARES | ETF | | | | | |
| 742718109 | 616,184 | PROCTER & GAMBLE CO | | | | | | |
| 38141GCC7 | 500,000 | GOLDMAN SACHS GROUP INC | | | | | | |
| 025676AE7 | 500,000 | AMERICAN EQUITY INVT LIFE HLDGCO CONTINGENT SR NOTE CONV | R/MD 5.25 | | | 12/06/2024 | | |
| 652482BN9 | 500,000 | NEWS AMERICA INC | MAKE WHOLE CALL | | | | | |
| 983919AC5 | 500,000 | XILINX INC | | | | | | |
| 126650100 | 1,175,604 | CVS CAREMARK CORPORATION | | | | | | |
| 419780VR9 | 410,000 | HAWAII ST G/O SER CX SPUR AA- R/MD 5.00 | | | 02/01/2019 | | | |
| 345425102 | 650,021 | FORDING CANADIAN COAUNIT | 0.00USD | | | | | |
| 807863AL9 | 485,000 | SCHOOL SPECIALTY INC | SUB DEB CONV | R/MD | 3.75 | | 11/30/2026 | |
| 589331107 | 1,337,474 | MERCK & CO INC | | | | | | |
| 59018YT24 | 500,000 | MERRILL LYNCH & CO INC | | | | | | |
| 13062NXS1 | 400,000 | CALIFORNIA STATE G/O BND | R/MD 5.25 | | 11/01/2009 | | | |
| 38141G104 | 350,721 | GOLDMAN SACHS GROUP INC | | | | | | |
| 922646BL7 | 606,000 | VENEZUELA GOVERNMENT INTERNATI | | | | | | |
| 22943F100 | 867,923 | ***CTRIIP COM INTL LTD | AMERICAN DEP SHS | | | | | |
| 849901L86 | 395,000 | NEW YORK ST DORM AUTH REVS | REF-SECD HOSP-N GEN ICR | XLCA INSD | | R/MD 5.00 | 02/15/2025 | |
| 229678AC1 | 410,000 | CUBIST PHARMACEUTICA CONV BOND 2.25 %15Jun13 | | | | | | |
| 26985R104 | 3,607,711 | EAGLE ROCK ENERGY PARTNERS LP UNIT LTD PARTNERSHIP INT | | | | | | |
| 20478NAB6 | 1,100,000 | COMPUREDIT CORP | SR NT CONV | R/MD | 3.625 | | 05/30/2025 | |
| 254839QF3 | 377,800 | DISTRICT COLUMBIA REV RFDG- HOWARD UNIV | | R/MD | 5.50 | | 10/01/2009 | |
| 919261CB1 | 375,000 | VALLEJO CITY CALIF UNI SCH | DIST G/O RFDG-SER A | R/MD | 5.60 | | 02/01/2016 | |
| 595635103 | 266,736 | MIDCAP SPDR TRUST SERIES 1 | ETF | | | | | |
| 484287556 | 460,274 | ISHARES TR | NASDAQ BIOTECHNOLOGY INDEX FD | | | | | |
| 745145ZE5 | 350,000 | PUERTO RICO COMWLTH RFDG-PUB | IMPT-SER A-IBC | R/MD | 5.50 | | 07/01/2013 | |
| 52729NBA7 | 430,000 | LEVEL 3 COMMUNICATIO CONV BOND 2.875%15Jul10 | | | | | | |
| 867229106 | 848,547 | SUNCOR ENERGY INC | | | | | | |
| 638612101 | 700,000 | NATIONWIDE FINANCIAL SERVICES INC-CL A | | | | | | |
| 739363AD1 | 507,000 | POWERWAVE TECHNOLOGIES INC | | | | | | |
| 267039XB6 | 350,000 | DUTCHESS CNTY N Y REF-PUB IMPTR/MD 4.00 | | | 05/01/2009 | | | |
| 00254EBZ4 | 325,000 | SVENSK EXPORTKREDIT AB 5.125% 20170301 | | | | | | |
| 29273R109 | 1,022,690 | ENERGY TRANSFER PARTLP | USD | | 0.00USD | | | |
| 867652109 | 417,902 | SUNPOWER CORP | CL A | | | | | |
| 682189AG0 | 369,000 | ON SEMICONDUCTOR CORP | SR CONV | R/MD | 2.625 | | 12/15/2026 | |
| 36962GL51 | 340,000 | GENERAL ELEC CAP CORP | MEDIUM TERM NOTES | R/MD | 3.60 | | 10/15/2008 | |
| 431294107 | 752,795 | HILB ROGAL & HOBBS CO | | | | | | |
| 36962GR89 | 355,000 | GENERAL ELECTRIC CAPITAL CORP | | | | | | |
| 23311P100 | 1,698,771 | DCP MIDSTREAM PARTNLP | NPV USD | | | | | |
| 075811AD1 | 303,000 | BECKMAN COULTER INC | | | | | | |
| 849787P28 | 300,000 | NEW YORK ST G/O SER C RFDG | R/MD 5.00 | | 04/15/2015 | | | |
| 31787AAF8 | 500,000 | FINISAR CORP | CONV SUB NT | R/MD | 2.50 | | 10/15/2010 | |
| 544644LT2 | 305,000 | LOS ANGELES CALIF UNI SCH | DIST ELECTION OF 1997-SER E | R/MD | 5.00 | | 07/01/2011 | |
| 013817101 | 1,251,146 | ALCOA INC | SHR | USD | 1.00USD | | | |
| 064056100 | 734,808 | BANK OF NEW YORK MELSHR | USD | | 0.01USD | | | |
| 13033WGS6 | 300,000 | CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV CLEAN WTR ST | REVOLVING FD REV | R/MD | 5.00 | | 10/01/2011 | |
| 82913F201 | 799,435 | NII HOLDINGS INC | CL B | | | | | |
| 650014EH2 | 300,000 | NEW YORK ST TWY AUTH SECOND | GEN HWY & BRDG TR FD SER B | R/MD | 5.25 | | 04/01/2011 | |
| 864766R85 | 300,000 | SUFFOLK CNTY N Y PUB IMPT BDS 2005 B | GO | R/MD | 4.25 | | 11/01/2014 | |
| 745266AL0 | 304,900 | PUERTO RICO CONVENTION CENTER HOTEL OCCUPANCY TAX REV SER A CIFG INSD | | R/MD | 5.00 | | 07/01/2014 | |
| 78412FAH7 | 315,000 | SESI L L C | GTD SR NT CONV | R/MD | 1.50 | | 12/15/2026 | |
| 84983RF28 | 285,000 | NEW YORK ST DORM AUTH | PREREFUNDED-2005-MENTAL HLTH-BR/MD | 5.25 | | 02/15/2020 | | |
| 74347R586 | 742,037 | PROSHARES TRUST | ULTRASHORT OIL & GAS PROSHARES | | | | | |
| 047439AD6 | 6,101,000 | ATHEROGENICS INC | CONV | R/MD | 1.50 | | 02/01/2012 | |
| 883556102 | 540,686 | THERMO FISHER SCIENTIFIC INC | | | | | | |
| 52078PA00 | 343,000 | LAWSON SOFTWARE INC NEW | SR NT CONV | R/MD | 2.50 | | 04/15/2012 | |
| 014485AB2 | 544,000 | ALESCO FINANCIAL INC | | | | | | |
| 20774HB29 | 300,000 | CONNECTICUT ST HEALTH & EDL | FACS AUTH RV YALE UNIV SER T-2R/MD | 1.50 | | 07/01/2029 | | |
| 185896107 | 433,029 | CLEVELAND CLIFFS INC | | | | | | |
| 654902204 | 1,490,888 | ***NOKIA CORPORATION | SPONSORED ADR REPSTG 1 SER A | | | | | |
| 199491SA0 | 275,000 | COLUMBUS OHIO | VAR PURP GO TAX BDS 200 4-2 | R/MD | 5.00 | | 07/01/2016 | |
| 908908100 | 396,823 | UNIONBANCAL CORP | | | | | | |
| 13068H3J1 | 265,000 | CALIFORNIA ST PUB WKS BRD | LEASE REV RFDG UNIV CALIFORNIA SER A | R/MD | 5.25 | | 06/01/2011 | |

Schedule A

| Cusip | Par Value | Description | | | | | | | |
|-----------|-----------|--|-------------------------------------|------------|------------|-------|------|------------|--|
| 667280408 | 2,477,143 | NORTHWEST AIRLINES | | | | | | | |
| 535678AC0 | 308,000 | LINEAR TECHNOLOGY CORP SR NT CONV | R/M/D | 3.00 | 05/01/2027 | | | | |
| 81369Y209 | 893,817 | HEALTH CARE SELECT SECTOR SPDR FUND | ETF | | | | | | |
| 552715104 | 919,755 | MEMC ELECTRONIC MATERIALS INC | | | | | | | |
| 75405UAB2 | 275,000 | RAS LAFFAN LIQUEFIE 5.832% 09/30/16 144A | | | | | | | |
| 682189AD7 | 225,000 | ON SEMICONDUCTOR CORP SR SUB NT CONV | R/M/D | 1.875 | 12/15/2025 | | | | |
| 056752108 | 98,640 | ***BAIDU.COM INC SPONSORED ADR REPSTG ORD SHS C | | | | | | | |
| 5443505G2 | 250,000 | LDS ANGELES CALIF G/O SER A | R/M/D | 5.25 | 09/01/2012 | | | | |
| 17275R102 | 1,193,321 | CISCO SYSTEMS INC | | | | | | | |
| 650034XR7 | 250,000 | NEW YORK ST URBAN DEV CORP REVPERSONAL INCOME TAX-SER C-1 | R/M/D | 5.00 | 03/15/2028 | | | | |
| 291195KM6 | 250,000 | EMERYVILLE CALIF PUB FING AUTHREV EMERYVILLE REDEV PROJ | SER A | | | R/M/D | 5.00 | 09/01/2013 | |
| 592683YV4 | 250,000 | METROPOLITAN WTR DIST SOUTH CALIF RFDG-SER A -IBC-BNY | R/M/D | 5.375 | 07/01/2012 | | | | |
| 13062PXN7 | 250,000 | CALIFORNIA ST G/O PREREFUNDED R/M/D | 5.00 | 11/01/2012 | | | | | |
| 13062PYL0 | 250,000 | CALIFORNIA ST G/O RFDG CR | R/M/D | 5.00 | 12/01/2011 | | | | |
| 049167109 | 854,496 | ATLAS AMERICA INC | | | | | | | |
| 64968AY22 | 250,000 | NEW YORK N Y G/O SER F | R/M/D | 5.25 | 08/01/2013 | | | | |
| 74762EAC6 | 100,000 | QUANTA SERVICES INC CONV SUB DEB | R/M/D | 4.50 | 10/01/2023 | | | | |
| 13062PW00 | 250,000 | CALIFORNIA ST G/O VARIOUS PURPRFDG | R/M/D | 5.00 | 12/01/2010 | | | | |
| 45666QAB8 | 255,000 | INFORMATICA CORP SR NT CONV | R/M/D | 3.00 | 03/15/2026 | | | | |
| 1307743W0 | 250,000 | CALIFORNIA ST UNIV REV HSG SYS-SER AY | R/M/D | 5.625 | 11/01/2017 | | | | |
| 690632BH6 | 250,000 | OWEGO APALACHIN N Y CENT SCH DIST G/O BK-QLFD | R/M/D | 5.00 | 06/15/2018 | | | | |
| 579160DF6 | 250,000 | MC ALLEN TEX WTRWKS & SWR SYS WATERWORKS AND SEWER SYS 2005 | R/M/D | 5.25 | 02/01/2020 | | | | |
| 79765AUF1 | 250,000 | SAN FRANCISCO CALIF CITY & CNTY ARPTS RFDG-SECOND SER-27BR/M/D | 5.25 | 05/01/2013 | | | | | |
| 219675FZ3 | 250,000 | CORONA CALIF CMNTY FACS DIST G/O RFDG-SPL TAX-NO 86-2 | R/M/D | 5.75 | 09/01/2010 | | | | |
| 073653JU2 | 250,000 | BEACON N Y G/O PUB IMPT BK-QLFD | R/M/D | 5.00 | 08/15/2020 | | | | |
| 419578KF5 | 250,000 | HAVERSTRAW STONY POINT N Y CENT SCH DIST G/O BK-QLFD | R/M/D | 5.00 | 06/15/2019 | | | | |
| 63035LAL4 | 250,000 | NAPA CNTY CALIF FLOOD PROT N & WATERSHED G/O SER A | R/M/D | 5.00 | 06/15/2014 | | | | |
| 539315FT3 | 250,000 | LIVONIA N Y CENT SCH DIST G/O R/M/D | 5.00 | 06/15/2017 | | | | | |
| 650035LQ9 | 253,300 | NEW YORK ST URBAN DEV CORP REV SERVICE CONTRACT REV | R/M/D | 5.25 | 01/01/2024 | | | | |
| 914440CC4 | 240,000 | UNIVERSITY MASS BLDG AUTH PROJREV SER B | R/M/D | 5.50 | 11/01/2016 | | | | |
| 57585KCC0 | 250,000 | MASSACHUSETTS ST HEALTH & EDL FACS AUTH REV PARTNERS HEALTH-CARE SYS SER B | R/M/D | 5.25 | 07/01/2013 | | | | |
| 84966BGL1 | 250,000 | NEW YORK NY G/O SER D | R/M/D | 4.25 | 08/01/2009 | | | | |
| 631663BM2 | 250,000 | NASSAU CNTY N Y INTERIM FIN AUTH G/O SALES TAX SECD-SER A-2 | R/M/D | 4.125 | 11/15/2009 | | | | |
| 530715AN1 | 701,000 | LIBERTY MEDIA CORP SR EXCHANG DEB CONV TO MOTOROLA | R/M/D | 3.50 | 01/15/2031 | | | | |
| 938121AA8 | 250,000 | WASHINGTON CNTY NEB WASTEWATERFACS REV CARGILL INC PROJ | R/M/D | 5.90 | 11/01/2027 | | | | |
| 81369Y506 | 384,973 | ENERGY SELECT SECTOR SPDR FUND | ETF | | | | | | |
| 0591327T1 | 230,000 | BALTIMORE CNTY MD GO BDS 2008 GO | R/M/D | 5.00 | 02/01/2011 | | | | |
| 57584NAP8 | 250,000 | MASSACHUSETTS ST DEV FIN AGY HHIGHER ED REV BDS 2008A | R/M/D | 5.00 | 01/01/2022 | | | | |
| 785721KC4 | 250,000 | SACHEM NY CENT SCH DIST G/O HOLBROOK SUFFOLK CNTY | R/M/D | 4.70 | 06/15/2024 | | | | |
| 596061PQ2 | 225,000 | MARBLEHEAD MASS GO SCH BDS GO | R/M/D | 5.00 | 08/15/2017 | | | | |
| 928777DN7 | 235,000 | WACHUSETT MASS REGL SCH DIST GO SCH BDS 2004 | GO | | | R/M/D | 5.00 | 07/15/2021 | |
| 30033RAC2 | 544,317 | EVERGREEN SOLAR INC SR NT CONV | R/M/D | 4.00 | 07/15/2013 | | | | |
| 13067JAM3 | 235,000 | CALIFORNIA ST REV ECONOMIC RECOVERY-SER A | R/M/D | 5.00 | 01/01/2009 | | | | |
| 74973DAC3 | 285,000 | RSHB CAPITAL SA FOR OJSC RUSSI | | | | | | | |
| 57772K101 | 1,281,161 | MAXIM INTEGRATED PRODUCTS INC | | | | | | | |
| 464286400 | 436,509 | ISHARES INC MSCI BRAZIL FREE INDEX FD | | | | | | | |
| 059460303 | 1,554,989 | ***BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS | | | | | | | |
| 166784100 | 279,795 | CHEVRON CORP | | | | | | | |
| 816636203 | 896,833 | SEMICONDUCTOR HOLDRS TRUST | ETF | | | | | | |
| 521863306 | 547,349 | LEAP WIRELESS INTERNshr | USD | 0.00USD | | | | | |
| 912318102 | 856,204 | UNITED STATES NATURAL GAS FUNDLP | ETF | | | | | | |
| 74973DAD1 | 265,000 | RSHB CAPITAL SA FOR OJSC RUSSIAN AGRICUL 7.750% 20180529 SERIES# 144A | | | | | | | |
| 293716106 | 945,078 | ENTERPRISE GP HOLDINLP | NPV | USD | | | | | |
| 0681675Z9 | 210,000 | BARNSTABLE MASS G O MUN PURP LN 2004 | GO | | | R/M/D | 5.00 | 06/15/2019 | |
| 48059W102 | 453,019 | INTERNET HOLDRS TRUST | ETF | | | | | | |
| 913017109 | 346,380 | UNITED TECHNOLOGIES CORP | | | | | | | |
| 1306296K9 | 200,000 | CALIFORNIA ST G/O RFDG | R/M/D | 5.50 | 12/01/2011 | | | | |
| 787204100 | 80,154 | RIO TINTO PLC-SPON ADR | | | | | | | |
| 13062PAK8 | 200,000 | CALIFORNIA ST G/O | R/M/D | 5.00 | 02/01/2013 | | | | |
| 13062PGV8 | 200,000 | CALIFORNIA STATE | | | | | | | |
| 79771PUT0 | 200,000 | SAN FRANCISCO CALIF CITY & CNTY REDEV FING AUTH TAX REV | SAN FRANCISCO REDEV PROJ-SER BR/M/D | 5.25 | 08/01/2014 | | | | |
| 73755L107 | 130,510 | ***POTASH CORP OF SASKATCHEWAN | | | | | | | |
| 1306292H0 | 200,000 | CALIFORNIA ST G/O RFDG | R/M/D | 5.75 | 10/01/2010 | | | | |
| 26441C105 | 1,031,556 | DUKE ENERGY CORP SHR | USD | 0.00USD | | | | | |
| 84963SAD7 | 210,000 | NEW YORK ST DORM AUTH REVS ST UNIV EDL FACS-IBC UNREF BAL | R/M/D | 5.00 | 05/15/2012 | | | | |
| 13062NXT9 | 200,000 | CALIFORNIA STATE G/O BND | R/M/D | 5.25 | 11/01/2010 | | | | |
| 097023105 | 383,365 | ***BOEING CO (GERMAN LISTING) | | | | | | | |
| 84963UQA1 | 195,000 | NEW YORK ST DORM AUTH REVS PREREFUNDED-MENTAL HLTH SVCS-BR/M/D | 5.25 | 02/15/2020 | | | | | |
| 41011WA88 | 200,000 | JOHN HANCOCK GLOBAL FUNDING II 7.900% 20100702 SERIES# 144A | | | | | | | |
| 578049J76 | 200,000 | MASSACHUSETTS ST WTR RES AUTH SER A | R/M/D | 5.25 | 08/01/2024 | | | | |
| 59156R108 | 355,585 | METLIFE INC | | | | | | | |
| 037411105 | 193,470 | APACHE CORP SHR | USD | 0.62USD | | | | | |
| 682189AE5 | 203,000 | ON SEMICONDUCTOR CORP SR SUB NT SER B ZERO CPN CONV | R/M/D | 0.0000 | 04/15/2024 | | | | |
| 181059KR6 | 200,000 | CLARK CNTY NEV SCH DIST FOR ISLTGO REF BDS 2007A | GO | | | R/M/D | 4.50 | 08/15/2017 | |
| 047439AC8 | 4,100,000 | ATHEROGENICS INC CONV NT 144A | R/M/D | 1.50 | 02/01/2012 | | | | |
| 650014ME0 | 206,100 | NYS THRUWAY AUTH SECOND GEN HWY & BRIDGE TRUST FUND BNDS SERIES 2008A | R/M/D | 5.00 | 04/01/2028 | | | | |
| 47214EAA0 | 420,000 | JAZZ TECHNOLOGIES INC CONV | R/M/D | 8.00 | 12/31/2011 | | | | |
| 74347R206 | 323,582 | PRDSHARES TRUST | ULTRA QQQ PRDSHARES ETF | | | | | | |
| 872540109 | 595,508 | TJX COMPANIES INC NEW | | | | | | | |
| 370442177 | 1,959,200 | GENERAL MOTORS CORPORATION 6.25% SERIES C CONVERTIBLE SENIOR DEBENTURES | | | | | | | |

Schedule A

| Cusip | Par Value | Description | | | | | | |
|-----------|------------|---|-------|-------|--|------------|------------|--|
| 131347304 | 1,357,656 | CALPINE CORP SHR USD 0.00USD | | | | | | |
| 726503105 | 509,607 | PLAINS ALL AMERICAN MLP USD 0.00USD | | | | | | |
| 74347R719 | 286,429 | PROSHARES TRUST ULTRA OIL & GAS PROSHARES | | | | | | |
| 57804PRT3 | 185,000 | MASSACHUSETTS ST WTR POLLUTN ABATEMENT TR REV PRFND-POOL PROG-SER 5 | R/M/D | 5.50 | | | 08/01/2012 | |
| 74347R663 | 284,956 | PROSHARES TRUST ULTRASHORT S&P500 PRDSHARES | | | | | | |
| 84966AYX7 | 185,000 | NEW YORK N Y G/O SER D-CR R/M/D 5.125 08/01/2018 | | | | | | |
| 786429100 | 279,587 | SAFECO CORP | | | | | | |
| 981165ZP5 | 180,000 | WESTON MASS REF GO BDS 2004 B GO | R/M/D | 5.00 | | 03/01/2019 | | |
| 849902FJ7 | 175,000 | NEW YORK ST DORM AUTH ST PERS INCOME TAX REV BDS 2008 A | R/M/D | 4.75 | | 03/15/2014 | | |
| 667317105 | 1,352,776 | TIME WARNER INC | | | | | | |
| 57582PAB6 | 175,000 | MASSACHUSETTS ST REF BDS 200 8B G/O | R/M/D | 5.25 | | 09/01/2021 | | |
| 315912808 | 214,982 | FIDELITY NASDAQ COMPOSITE INDEX FUND | | | | | | |
| 172967101 | 1,089,184 | ***CITIGROUP INC UK LISTED | | | | | | |
| 171871106 | 5,823,561 | CINCINNATI BELL INC | | | | | | |
| 75902E100 | 163,047 | REGIONAL BANK HOLDERS TRUST ETF | | | | | | |
| 127367AC2 | 235,000 | CADENCE DESIGN SYS INC CONV 144A | R/M/D | 1.375 | | 12/15/2011 | | |
| 125269100 | 184,757 | CF INDUSTRIES HOLDINGSHR USD 0.01USD | | | | | | |
| 96950F104 | 741,196 | ***WILLIAMS PARTNERS L P UNIT LTD PARTNERSHIP INT GERMAN LISTED | | | | | | |
| 78412FAG9 | 185,000 | SESI LLC SENIOR EXCHANGEABLE NOTES 144AR/M/D 1.50 | | | | 12/15/2028 | | |
| 293792107 | 758,718 | ENTERPRISE PRODUCTS PARTNERS LP | | | | | | |
| 78484A706 | 299,604 | SPDR SER TR DJ GLOBAL TITANS ETF | | | | | | |
| 30231G102 | 231,982 | EXXON MOBIL CORP | | | | | | |
| 184095CS6 | 175,000 | CHENANGO VY CENT SCH DIST N Y SERIAL BDS 2005 GO | R/M/D | 4.00 | | 06/15/2011 | | |
| 219023108 | 535,270 | CORN PRODUCTS INTL INC | | | | | | |
| 056166AC5 | 20,000,000 | BABSON LOAN OPPORTUNITY CLO LTD FRN 20180420 SERIES# 1A 144A | | | | | | |
| 29509PBG3 | 184,100 | ERIE CNTY NY INDL DEV AGY SCH SCH FAC REV BDS 2004 | R/M/D | 5.00 | | 05/01/2013 | | |
| 068050CV5 | 175,000 | BANKAMERICA CORP-CORP BOND | | | | | | |
| 52735PAS6 | 185,000 | LEVERETT MASS GO BDS GO | R/M/D | 5.00 | | 07/15/2017 | | |
| 156708AP4 | 105,000 | CEPHALON INC CONV SR SUB NT | R/M/D | 2.00 | | 08/01/2015 | | |
| 205862AL9 | 169,000 | COMVERSE TECHNOLOGY INC ZERO YIELD PUTTABLE SECS-ZYPS R/M/D0000 | | | | 05/15/2023 | | |
| 714368BQ9 | 170,000 | PERRIS CALIF CMNTY FACS DIST SPL TAX NO 90-2 | R/M/D | 6.75 | | 10/01/2021 | | |
| 902549AH7 | 300,000 | UAL CORP SR SUB NT CONV | R/M/D | 4.50 | | 06/30/2021 | | |
| 00206R102 | 589,275 | AT&T INC | | | | | | |
| 88830M102 | 822,942 | TITAN INTERNATIONAL INC | | | | | | |
| 389550108 | 205,635 | GENERAL DYNAMICS CORP | | | | | | |
| 989457100 | 879,283 | WILLIAMS COMPANIES INC | | | | | | |
| 775371107 | 230,983 | ROHM & HAAS CO | | | | | | |
| 982526105 | 211,090 | WM WRIGLEY JR CO | | | | | | |
| 29273V100 | 797,791 | ENERGY TRANSFER EQUITY L P COM UNIT LTD PARTNERSHIP | | | | | | |
| 046079RU5 | 185,000 | ASSOCIATION CNTY COMMRS GA LEASING PROG CTF5 PARTN | | | | | | |
| 580135101 | 258,495 | MCDONALDS CORP | | | | | | |
| G49349AA4 | 27,000,000 | INWOOD PARK CDO 6.2863% 01/20/21 1X FLT | | | | | | |
| 902911106 | 242,663 | UST INC | | | | | | |
| 574790HE7 | 150,000 | MASHPEE MASS REF GO BDS SERIESGO | R/M/D | 5.25 | | 10/15/2018 | | |
| 373382A67 | 150,000 | GEORGIA ST G/O SER D R/M/D 6.70 08/01/2010 | | | | | | |
| 97705LMZ7 | 150,000 | WISCONSIN ST GO BDS 2007-1 GO | R/M/D | 5.00 | | 05/01/2018 | | |
| 268648102 | 1,289,266 | EMC CORP-MASS R/M/D 11/30/2008 | | | | | | |
| 46080A107 | 358,500 | INTERNET ARCHITECTURE HOLDERS TRUST ETF | | | | | | |
| 661919106 | 394,277 | OMNICOM GROUP INC | | | | | | |
| 717528103 | 283,494 | PHILADELPHIA CONSOLISHR USD 0.00USD | | | | | | |
| 745310102 | 856,006 | PUGET ENERGY INC SHR USD 0.01USD | | | | | | |
| 13062PXP2 | 150,000 | CALIFORNIA ST G/O UNREFUNDED BALANCE | R/M/D | 5.00 | | 11/01/2012 | | |
| 13082NU62 | 150,000 | CALIFORNIA ST G/O-IBC R/M/D 5.25 02/01/2011 | | | | | | |
| 168905107 | 431,539 | CHILDREN'S PLACE | | | | | | |
| 20772GP44 | 150,000 | CONNECTICUT ST GO BDS 2008B GO | R/M/D | 5.00 | | 04/15/2020 | | |
| 682189AF2 | 170,000 | ON SEMICONDUCTOR COR CNVBND#144A 2.625%15Dec26 | | | | | | |
| 93974ANG5 | 150,000 | WASHINGTON ST G/O RFDG SER R-03-A | R/M/D | 5.00 | | 01/01/2015 | | |
| 78484A797 | 438,238 | SPDR KBW BANK ETF | | | | | | |
| 628782104 | 557,543 | NBTY INC SHR USD 0.00USD | | | | | | |
| 899211FZ8 | 150,000 | PARAMOUNT CALIF UNI SCH DIST GO REF BDS 2005 GO | R/M/D | 4.50 | | 09/01/2017 | | |
| 478700YE1 | 150,000 | JOHNSON CNTY KANS UNI SCH DISTNO 229 G/O BLUE VY-SER A | R/M/D | 5.00 | | 10/01/2019 | | |
| 88579Y101 | 219,876 | 3M CO SHR USD 0.01USD | | | | | | |
| G81477104 | 375,091 | SINA CORP | | | | | | |
| 565849106 | 385,603 | MARATHON OIL CORP | | | | | | |
| 086518101 | 370,407 | BEST BUY COMPANY INC | | | | | | |
| 844030106 | 983,258 | SOUTHERN UNION CO NEW | | | | | | |
| 42222G108 | 831,811 | HEALTH NET INC SHR USD 0.00USD | | | | | | |
| 298765EK8 | 157,000 | EUROPEAN INVESTMENT BANK 2.875% 20130315 | | | | | | |
| 130828H45 | 150,000 | CALIFORNIA ST G/O R/M/D 5.00 10/01/2013 | | | | | | |
| 57836Q104 | 72,637 | MASTERCARD INC | | | | | | |
| 40429CCX8 | 150,000 | HSBC FINANCE CORP | | | | | | |
| 84966G4F6 | 150,000 | THE CITY OF NEW YORK GENERAL OBLIGATION BONDS FISCAL 08 SERL TAX EXEMPT BND SUBSERIES L-1R/M/D 5.00 | | | | 04/01/2024 | | |
| 78484A888 | 695,674 | SPDR SER TR S&P HOMEBUILDERS ETF | | | | | | |
| 02384W105 | 311,689 | AMERICA MOVIL SAB DE 1 ADR REPR 20.00 SHR | | | | | | |
| 84985YCWB | 140,800 | NEW YORK ST ENVIRONMENTAL FACSCORP ST PERS INCOME TAX 2008A R/M/D 5.00 | | | | 12/15/2024 | | |
| 464287838 | 218,830 | ISHARES TRUST DOW JONES US BASIC MATERIALS INDEX FUND | | | | | | |
| 876002AA4 | 14,241,913 | TANZANITE TRUST P/C 09/10/08 @ 126.016893 R/M/D 08/02/2014 | | | | | | |
| 038222105 | 889,916 | APPLIED MATERIALS INC | | | | | | |
| 576049PE4 | 125,000 | MASSACHUSETTS WTR RESOURCES AUTH G/O REV RFDG | R/M/D | 6.00 | | 08/01/2014 | | |
| 57582NGS8 | 130,400 | MASSACHUSETTS ST G/O CONS LN-SER B | R/M/D | 5.25 | | 03/01/2021 | | |

Schedule A

| Cusip | Par Value | Description | | | | | | |
|-----------|------------|---|--|---------------------------|------------|------------|------------|------------|
| 570759100 | 589,105 | MARKWEST ENERGY PARTNERS LP | | | | | | |
| 78440X101 | 213,053 | SL GREEN REALTY CORPREIT | USD | 0.01USD | | | | |
| 48270W105 | 640,323 | IRIS INTERNATIONAL INC | | | | | | |
| 032511107 | 254,123 | ANADARKO PETROLEUM CORP | | | | | | |
| G0585R106 | 945,148 | ASSURED GUARANTY LTD | | | | | | |
| 368287207 | 475,694 | GAZPROM OAO | 1 ADR REPR 04.00 SHR | | | | | |
| 59258RX41 | 125,000 | METROPOLITAN TRANSN AUTH N Y | TRANSN-SER A | R/M D | 5.00 | 11/15/2014 | | |
| 74347R842 | 288,353 | PROSHARES TRUST | ULTRA RUSSELL 2000 PROSHARES | | | | | |
| 78363PAB1 | 150,000 | RICHLAND CNTY S C | ENVIRONMENTAL IMPT REV RFDG | SER A | R/M D | 6.10 | 04/01/2023 | |
| 929042109 | 145,729 | VORNADO REALTY TRUST | | | | | | |
| 851839106 | 333,012 | NEWMONT MINING CORP | HOLDING CO | | | | | |
| 629377508 | 486,301 | DO NOT USE NRG ENERGY INC | | | | | | |
| 706388KP9 | 130,000 | PEMBROKE MASS GO BDS 2006 | GO | R/M D | 5.00 | 08/01/2022 | | |
| 552541104 | 295,070 | M&F WORLDWIDE CORP | SHR | USD | 0.01USD | | | |
| 81389Y308 | 485,002 | SECTOR SPDR TRUST | SHS BEN INT CONSUMER STAPLES | | | | | |
| 5925974F2 | 128,300 | METROPOLITAN TRANSN AUTH N Y | SVC CONTRACT RFDG TCRS | R/M D | 5.125 | 01/01/2024 | | |
| 780259206 | 219,668 | ROYAL DUTCH SHELL PL 1 ADR | REPR 02.00 SHR | | | | | |
| 13068GVV5 | 120,000 | CALIFORNIA ST PUB WKS BRD | LEASE REV DEPT CORR-ST PRISON SER E | | R/M D | 5.50 | 06/01/2015 | |
| 24823QAB3 | 175,000 | DENDREON CORP | SR SUB NT CONV | R/M D | 4.75 | 08/15/2014 | | |
| 812350106 | 128,576 | SEARS HOLDINGS CORP | | | | | | |
| 282845589 | 79,640 | ***EKSPORTFINANS ASA | REVERSE EXCHANGEABLE NT | LKD APPLE INC COM | R/M D | 10.00 | 06/13/2009 | |
| 1008524D1 | 118,800 | BOSTON MASS G/O SER A | R/M D | 5.00 | 02/01/2022 | | | |
| 893841100 | 335,159 | TRANSNIGM GROUP INC | SHR | USD | 0.01USD | | | |
| 452151BV2 | 115,000 | ILLINOIS ST G/O RFDG-FIRST | SERR/M D | 5.50 | 08/01/2014 | | | |
| 21038E101 | 1,253,089 | CONSTELLATION ENERGYUNIT | NPV | USD | | | | |
| 78484A755 | 227,780 | SPDR SER TR | S&P METALS & MINING ETF | | | | | |
| 54439PAE2 | 117,700 | LOS ANGELES CALIF CMNTY REDEV | LEASE REV BDS 2005 | R/M D | 5.00 | 09/01/2012 | | |
| 702282KG8 | 118,900 | PASADENA CALIF UNI SCH DIST | G/O RFDG | R/M D | 4.50 | 11/01/2010 | | |
| 437078102 | 455,283 | HOME DEPOT INC | SHR | USD | 0.05EUR | | | |
| 617446448 | 560,815 | MORGAN STANLEY | | | | | | |
| 84983U3S7 | 121,700 | NEW YORK ST DORM AUTH MENTAL | HLTH FACS IMPT-F-2A | L/C DEXIA CREDIT LOCAL DE | R/M D | 5.53 | 02/15/2021 | |
| 118230101 | 282,231 | BUCKEYE PARTNERS LP LP | USD | 0.00USD | | | | |
| 898526BL1 | 115,000 | TSASC INC N Y TFABS-SER 1-PLANPRIN | 2024 | R/M D | 6.25 | 07/15/2034 | | |
| 088308109 | 182,248 | BARR PHARMACEUTICALS INC | | | | | | |
| 90458E107 | 121,007 | ***UNIBANCO-UNIAO DE BANCOS | BRASILEIROS S A-GDR REP 1 PFD & 1 PFD CL B UNIBANCO HLDGS SA | | | | | |
| 786514208 | 458,950 | SAFEWAY INC | | | | | | |
| G9884KAA8 | 12,500,000 | ZAIS INVESTMENT 3.5913% 05/17/15 2X FLT | | | | | | |
| 020002101 | 261,552 | ALLSTATE CORP | | | | | | |
| 484288731 | 1,055,928 | ISHARES INC | MSCI TAIWAN INDEX FD | | | | | |
| 18725U109 | 721,210 | CLINICAL DATA INC | NEW | | | | | |
| 882508104 | 508,855 | TEXAS INSTRUMENTS INC | | | | | | |
| 544628GA2 | 125,000 | LOS ANGELES CA REGL ARPTS IMPTCORP | LSE REV FACS-SUBLSE CONTRLAIR | | R/M D | 9.25 | 08/01/2024 | |
| 484288582 | 288,000 | ISHARES TR | FTSE NAREIT RESIDENTIAL INDEX | | | | | |
| 03078C106 | 292,084 | AMERIPRISE FINANCIAL INC | | | | | | |
| 51808BAE2 | 100,000 | LASMO (USA) INC-CORP BOND | | | | | | |
| 84970KH34 | 118,700 | NEW YORK N Y CITY MUN WTR FIN AUTH | WTR & SWR SYS REV SER A TCRS | | R/M D | 5.00 | 06/15/2035 | |
| 48625H100 | 285,034 | JPMORGAN CHASE & CO | SHR | USD | 1.00USD | | | |
| 71646E100 | 123,617 | PETROCHINA CO LTD -ADR | | | | | | |
| G37280109 | 328,084 | ***GARMIN LTD | | | | | | |
| 484288810 | 189,793 | ISHARES TR | DOW JONES US MEDICAL DEVICES INDEX FD | | | | | |
| 136385101 | 147,638 | CANADIAN NATURAL RESOURCES | | | | | | |
| 38388F108 | 747,811 | W R GRACE & CO-DEL NEW | | | | | | |
| 389712EU0 | 100,000 | GRAYSON CNTY TEX JR COLLEGE DIGO | BDS 2007 | GO BK QLFD | R/M D | 5.00 | 08/15/2015 | |
| 64805KT59 | 108,900 | NEW JERSEY ST EDL FACS AUTH | REV RFDG-RIDER UNIV-SER A | R/M D | 5.00 | 07/01/2017 | | |
| 84110D104 | 534,473 | NETAPP INC | SHR | USD | 0.00USD | | | |
| 494550106 | 211,034 | KINDER MORGAN ENERGY PRTNRS | | | | | | |
| 358802TK2 | 105,500 | FRISCO TEX G/O INDPT SCH DIST | SCH BLDG | R/M D | 5.00 | 08/15/2020 | | |
| 78541VPB1 | 100,000 | RICHMOND VA G/O RFDG & PUB | IMPT-SER B | R/M D | 5.25 | 07/15/2014 | | |
| 86784L108 | 241,346 | SUNOCO LOGISTICS PARTNERS LP | | | | | | |
| 57583F7C9 | 100,000 | MASSACHUSETTS ST DEV FIN AGY R | REV BDS 2005 D | R/M D | 5.00 | 07/01/2015 | | |
| 650034XN6 | 100,000 | NEW YORK ST URBAN DEV CORP | REVPERSONAL INCOME TAX-SER C-1 | R/M D | 5.00 | 03/15/2023 | | |
| 88283LDY9 | 100,000 | TEXAS TRANSN COMMN ST HWY FD | RREV BDS 2007 | R/M D | 5.00 | 04/01/2013 | | |
| 54473EJF2 | 100,000 | LOS ANGELES CNTY CALIF PUB WKS | LEASE REV REF BDS 2005 A | R/M D | 5.00 | 12/01/2013 | | |
| 02209S103 | 531,899 | ALTRIA GROUP INC | | | | | | |
| 575827EF3 | 100,000 | MASSACHUSETTS ST G/O RFDG | SER-A | R/M D | 6.00 | 11/01/2010 | | |
| 57582NJ30 | 100,000 | MASSACHUSETTS ST G/O RFDG | SER D | R/M D | 5.00 | 12/01/2019 | | |
| 25476FEX2 | 100,000 | DISTRICT COLUMBIA G/O SER C | R/M D | 5.00 | 08/01/2016 | | | |
| 392118DF9 | 100,000 | GREATER LAWRENCE MASS REGL | VOCLTD G.O BDS | GO | | R/M D | 5.00 | 03/15/2013 |
| 427058106 | 545,002 | HERCULES INC | | | | | | |
| 745190GX0 | 100,000 | PUERTO RICO COMWLTH HWY & | TRANSN AUTH SER E | R/M D | 5.50 | 07/01/2012 | | |
| 559080106 | 334,836 | MAGELLAN MIDSTREAM PARTNERS | | | | | | |
| 248579GA8 | 99,000 | DELAWARE VALLEY PA REGL FIN | AUTH LOC GOVT REV | R/M D | 5.50 | 07/01/2012 | | |
| 825502RF8 | 100,000 | SHREWSBURY MASS G/O | MUN PURP LN | R/M D | 5.00 | 08/15/2011 | | |
| 84988BAJ2 | 100,000 | NEW YORK CITY N Y G/O | SER C XLCA | R/M D | 5.00 | 03/15/2012 | | |
| 875892DZ1 | 100,000 | TANTASQUA MASS REGL SCH DIST | REF BDS 2005 | GO | | R/M D | 4.50 | 10/01/2014 |
| 798720AP5 | 100,000 | SAN BERNARDINO CALIF CMNTY | COLGO BDS | 2003 GO | | R/M D | 4.00 | 08/01/2015 |
| 950885KV4 | 100,000 | WESLACO TEX INDPT SCH DIST | G/O/PSF GTD | R/M D | 5.875 | 02/15/2021 | | |
| 84711RB2 | 100,000 | NEW MEXICO FIN AUTH ST TRANSN | REV-SR LIEN-SER A | R/M D | 5.25 | 08/15/2019 | | |
| 59259R5H3 | 100,000 | METROPOLITAN TRANSN AUTH N Y | R TRANS REV BDS 2008A | R/M D | 5.00 | 11/15/2018 | | |
| 91088QAK4 | 100,000 | UNITED MEXICAN STATES 6.375% | 20130116 SERIES# MTN | | | | | |

Schedule A

| Cusip | Par Value | Description | R/M/D | 5.25 | 07/01/2014 |
|-----------|-----------|---|-------------------------------------|-------|------------|
| 575765WF5 | 100,000 | MASSACHUSETTS MUN WHSL ELEC COPWR PROJ NO 6-SER A | R/M/D | 5.25 | 07/01/2014 |
| 785849DJ6 | 100,000 | SACRAMENTO CALIF CITY FING P/C 01/01/08 @ 100 | R/M/D | 6.25 | 01/01/2030 |
| 68750U102 | 4,020,760 | ORTHOVITA INC | | | |
| 03485P201 | 537,371 | ***ANGLO AMERICAN PLC ADR NEW | | | |
| 606301FY0 | 100,000 | MISSOURI ST G/O RFDG-FOURTH STBLDG-SER A | R/M/D | 5.00 | 10/01/2018 |
| 14040H105 | 198,464 | CAPITAL ONE FINANCIAL CORP | | | |
| 92826C839 | 181,528 | VISA INC CL A COMMON STOCK | | | |
| 882696PJ0 | 100,000 | TEXAS SOUTHN UNIV REV CONSTITUTIONAL APPROPRIA 2005 | R/M/D | 4.00 | 10/01/2013 |
| 149123101 | 158,806 | ***CATERPILLAR INC MEXICAN LISTED | | | |
| 13062PRB0 | 100,000 | CALIFORNIA ST G/O VAR PURP R/M/D 4.125 04/01/2013 | | | |
| 7335812P6 | 100,000 | PORT AUTH N Y & N J CONS-128THSER | R/M/D | 4.00 | 11/01/2010 |
| 36227K106 | 1,485,004 | GSE SYSTEMS INC SHR USD 0.01USD | | | |
| 22541LAB9 | 100,000 | CRED SIUS FIRST BOST-NY | | | |
| 84968AHU2 | 100,000 | NEW YORK N Y G/O SER-I R/M/D 5.25 04/15/2012 | | | |
| 025818109 | 310,761 | ***AMERICAN EXPRESS COMPANY (GERMAN LISTED) | | | |
| 84983R4R5 | 100,000 | NEW YORK ST DORM AUTH REVS REV BDS 1998-G | R/M/D | 5.25 | 08/15/2009 |
| 796815WK0 | 100,000 | SAN BERNARDINO CNTY CALIF CTFSPARTN WEST VY DETENTION CTR REFING-A | R/M/D | 4.50 | 11/01/2009 |
| 977123LR7 | 100,000 | WISCONSIN ST TRANS REV SER B R/M/D 5.00 07/01/2015 | | | |
| 84985WRE6 | 100,000 | NEW YORK ST ENVRNMNL FACS CORPST CLN WTR & DRNGK WTR REV | REVOLVING FDS-POOLED FING PG-CR/M/D | 5.00 | 07/15/2021 |
| 38012G100 | 460,601 | ***GMARKET INC SPON ADR | | | |
| 421924200 | 13,150 | HEALTHSOUTH CORP PFD CONV SER A 144A | | | |
| 871043105 | 869,193 | SWITCH & DATA FACILITIES CO INC | | | |
| 850034W72 | 100,000 | NEW YORK ST URBAN DEV CORP STATE FACILITIES & EQUIPMENT SER A-1 | R/M/D | 5.00 | 03/15/2024 |
| 735581GV6 | 100,000 | PORT WASH N Y UN FREE G/O SCH DIST | R/M/D | 3.375 | 12/01/2009 |
| 57586PFV3 | 100,000 | MASSACHUSETTS ST HSG FIN AGY HSG SINGLE FAMILY SER 125 | R/M/D | 4.15 | 06/01/2015 |
| 13068GZ66 | 100,000 | CALIFORNIA ST PUB WKS BRD LSE REV RFDG-VARIOUS CMNTY CLGE-B R/M/D 5.825 | | | 03/01/2016 |
| 785721LX7 | 100,000 | SACHEM CENT SCH DIST N Y G/O HOLBROOK SERIES B | R/M/D | 4.00 | 10/15/2008 |
| 57804PF82 | 90,000 | MASSACHUSETTS ST WTR POLLUTN APOOL PROG BDS SERIES | R/M/D | 5.25 | 08/01/2017 |
| 84985MYV2 | 100,000 | NEW YORK ST ENVIRONMENTAL FACS CORP ST REVOLVING FDS-NYC MUN WTR PJ-B | R/M/D | 5.00 | 06/15/2031 |
| 282645AQ3 | 90,000 | EKSPORTFINANS A/S 5.500% 20160525 | | | |
| 22180K105 | 144,589 | COSTCO WHOLESALE CORSHR USD 0.00USD | | | |
| 460951106 | 355,118 | INTEROIL CORP | | | |
| M22485104 | 420,721 | CHECK POINT SOFTWARE TECH | | | |
| 502424104 | 95,149 | L-3 COMMUNICATIONS HOLDINGS INC | | | |
| 423074103 | 195,147 | H J HEINZ CO | | | |
| 464287485 | 175,457 | ***ISHARES MSCI EAFE INDEX FUND MEXICAN LISTED | | | |
| 205862402 | 899,851 | COMVERSE TECHNOLOGY INC NEW | | | |
| 87059L102 | 520,114 | NUSTAR GP HOLDINGS LLC UNITS RPSTG LTD LBLTY COINT | | | |
| 464286848 | 937,078 | ***ISHARES INC MSCI JAPAN INDEX MEXCIAN LSTD | | | |
| 918019100 | 86,085 | UTILITIES HOLDRS TRUST | | | |
| 441812GM0 | 90,000 | HOUSEHOLD FINANCE CORP-CORP BD | | | |
| 413086109 | 295,481 | HARMAN INTERNATIONAL INDUSTRIES INC-NEW | | | |
| 810755YG9 | 98,300 | MONROE CNTY N Y IDA REV STUDENT HSG-COLLEGIATE FNDTN ROCHESTER INSTITUTE TECH-A | R/M/D | 5.25 | 04/01/2019 |
| 031162AM2 | 100,000 | AMGEN INC SR NT CONV 144A | R/M/D | 125 | 02/01/2011 |
| 12541W209 | 179,931 | C H ROBINSON WORLDWIDE INC NEW | | | |
| 94946T106 | 259,373 | WELLCARE HEALTH PLANS INC | | | |
| 23339M105 | 1,091,463 | DWS DREMAN VALUE INCOME EDGE FUND INC | | | |
| 013817AF8 | 93,000 | ALCOA INC MAKE WHOLE CALL | | | |
| 399449107 | 838,515 | ***GROUPE DANONE-SPONSORED ADRREPSTG 1/5TH ORD FF 10 PAR | | | |
| 866933401 | 568,247 | SUN HEALTHCARE GROUP INC | | | |
| 911312106 | 139,580 | UNITED PARCEL SVC INC CL B | | | |
| 009158106 | 119,912 | AIR PRODUCTS & CHEMICALS INC | | | |
| 749941AJ9 | 135,000 | RF MICRO DEVICES INC SUB NT CONV | R/M/D | 1.00 | 04/15/2014 |
| 007903107 | 1,717,247 | ADVANCED MICRO DEVICES INC | | | |
| 031162AL4 | 150,000 | AMGEN INC | | | |
| 539830109 | 79,370 | LOCKHEED MARTIN CORP | | | |
| 50075N104 | 275,458 | KRAFT FOODS INC CL A | | | |
| 922908652 | 191,200 | VANGUARD EXTENDED MARKET ETF | ETF | | |
| 94106L109 | 282,883 | WASTE MANAGEMENT INC DEL | | | |
| 222816100 | 94,597 | COVANCE INC | | | |
| 571837103 | 402,438 | MARSHALL & ILSLEY CORPORATION NEW | | | |
| 401817105 | 225,412 | GUESS INC | | | |
| 0414293R0 | 86,500 | ARLINGTON CNTY VA G/O PUB IMPTR/M/D 5.25 06/01/2017 | | | |
| 87233Q108 | 274,683 | TC PIPELINES LP UNIT COM LTD PARTNERSHIP INT | | | |
| 26874Q100 | 151,481 | ENSCO INTERNATIONAL INC | | | |
| 500255104 | 170,779 | KOHL'S CORP | | | |
| 696657103 | 440,945 | PANTRY INC | | | |
| 929903102 | 624,309 | WACHOVIA CORP | | | |
| 902549807 | 892,022 | UAL CORPORATION NEW | | | |
| 931422109 | 284,217 | WALGREEN CO SHR USD 0.07USD | | | |
| 38122NFW7 | 90,000 | GOLDEN ST TOB SECURITIZATION CORP CALIF TOB SETTLEMENT REV SER A | R/M/D | 5.00 | 06/01/2019 |
| 46628D108 | 797,810 | ***JSC MMC NORILSK NICKEL SPONSORED ADR GB LISTED | | | |
| 658203ZD9 | 81,200 | NORTH CAROLINA MUN PWR AGY NO 1 CATAWBA ELEC REV-A | R/M/D | 5.50 | 01/01/2012 |
| 872384102 | 326,484 | TEPPCO PARTNERS LP UNITS LTD PARTNERSHIP INT | | | |
| 277481BE8 | 91,000 | EASTMAN KODAK CO 3.375% 10/15/33 CV | | | |
| 13062PLM2 | 80,000 | CALIFORNIA ST VAR PURP G/O R/M/D 5.25 11/01/2017 | | | |
| 666807102 | 129,869 | NORTHROP GRUMMAN CORP | | | |
| 427866108 | 205,246 | HERSHEY COMPANY (THE) FORMERLY HERSHEY FOODS CORP | | | |
| 806857108 | 102,937 | SCHLUMBERGER LTD SHR USD 0.01USD | | | |
| 84115T104 | 756,012 | NETSCOUT SYS INC | | | |

Schedule A

| Cusip | Par Value | Description | | | | |
|-----------|-----------|---|--|--|--|--|
| 808513105 | 367,970 | CHARLES SCHWAB CORP NEW | | | | |
| 594918104 | 336,776 | MICROSOFT CORP | | | | |
| 118440108 | 131,487 | BUCKLE INC/THE SHR USD 0.01USD | | | | |
| 853254AC4 | 100,000 | STANDARD CHARTERED PLC | | | | |
| 484288513 | 93,861 | ISHARES IBOX \$ HIGH YIELD CORPORATE BOND FUND | | | | |
| 372480105 | 198,185 | GENUINE PARTS CO | | | | |
| 850013MQ5 | 80,000 | NEW YORK ST TWY AUTH HWY & BRDG TR FD SER A R/M/D 5.125 04/01/2016 | | | | |
| 087901108 | 258,851 | ***BARRICK GOLD CORP COM NPV (SICOVAM) | | | | |
| 747908AE5 | 108,000 | QUANTUM CORP 4.375% 08/01/10 CV | | | | |
| 79488L302 | 147,543 | SALESFORCE.COM INC | | | | |
| 837840103 | 485,614 | ***NATIONAL SEMICONDUCTOR CORP | | | | |
| 04247X102 | 245,533 | ARMSTRONG WORLD INDUSTRIES INCR/MD 8.35 08/15/2049 | | | | |
| 4041ADCE8 | 80,000 | BANK OF SCOTLAND PLC 5.625% 20080720 SERIES# 144A | | | | |
| G4778G101 | 234,053 | INGERSOLL-RAND CO LTD-CL A | | | | |
| 36982GF09 | 85,000 | GENERAL ELECTRIC CAPITAL CORP MEDIUM TERM NOTES R/M/D 2.885 02/18/2011 | | | | |
| 887319AC5 | 91,000 | TIME WARNER TELECOM INC | | | | |
| 098724108 | 217,842 | BORG WARNER AUTOMOTIVE INC | | | | |
| 75281A109 | 183,345 | RANGE RESOURCES CORPSHR USD 0.01USD | | | | |
| 959767BV5 | 78,000 | WESTERN TOWNSHIPS MICH UTILS AREF BDS 2001 GO R/M/D 5.25 01/01/2014 | | | | |
| 83900P103 | 312,705 | NATURAL RESOURCE PARTNERS LP | | | | |
| 559079207 | 190,878 | MAGELLAN HEALTH SERVICES INC | | | | |
| 67622P101 | 602,860 | OFFICEMAX INCORPORATED | | | | |
| G0882U109 | 242,525 | ***AXIS CAPITAL HOLDINGS LTD | | | | |
| 842587107 | 200,483 | SOUTHERN CO | | | | |
| 300888AA8 | 150,000 | EXCEL MARITIME CARRIERS LTD | | | | |
| 49480VW28 | 256,757 | KINETIC CONCEPTS INC | | | | |
| 478251CH2 | 75,000 | JOHNSON CITY TENN G.O. REF-WTR & SWR BDS 1998 R/M/D 5.25 06/01/2010 | | | | |
| 92343V104 | 148,696 | VERIZON COMMUNICATIONS | | | | |
| G20045202 | 125,629 | ***CENTRAL EUROPEAN MEDIA ENTERPRISES LTD-CL A | | | | |
| 740189105 | 88,070 | PRECISION CASTPARTS SHR USD 0.00USD | | | | |
| 931142BE2 | 75,000 | WAL-MART STORES INC | | | | |
| 370334104 | 111,270 | GENERAL MILLS INC | | | | |
| 98389B100 | 355,338 | XCEL ENERGY INC SHR USD 2.50USD | | | | |
| 78355HJK8 | 80,000 | RYDER SYSTEM INC MAKE WHOLE CALL | | | | |
| 001814AR3 | 81,000 | ANR PIPELINE-CORP BOND | | | | |
| 880779103 | 228,266 | TEREX CORP NEW | | | | |
| 45031U101 | 1,528,500 | ISTAR FINANCIAL INC | | | | |
| 852061100 | 1,220,003 | SPRINT NEXTEL CORPORATION | | | | |
| 023135106 | 100,158 | AMAZON.COM INC | | | | |
| 745291RL0 | 75,000 | PUERTO RICO PUB FIN CORP SERIES A 2004 R/M/D 5.25 08/01/2029 | | | | |
| 153501101 | 715,824 | ***CENTRAL FUND OF CANADA LTD CL-A NON-VOTING SHARES | | | | |
| 575930SV5 | 75,000 | MASSACHUSETTS ST HSG FIN AGY H HSG REV BDS SERIES R/M/D 3.90 12/01/2010 | | | | |
| 539320101 | 402,621 | UZ CLAIBORNE INC | | | | |
| 208201CR2 | 73,800 | CONNETQUOT CENT SCH DIST N Y ISLIP G/O R/M/D 4.50 06/01/2009 | | | | |
| 36242H104 | 531,300 | GABELLI DIVIDEND & INCOME FUND | | | | |
| 484287188 | 129,800 | ISHARES TR DOW JONES SEL DIVID INDEX FD | | | | |
| 78355W108 | 185,000 | ***RYDEX ETF TRUST S&P 500 EQUAL WEIGHTED INDEX | | | | |
| 412822108 | 176,088 | HARLEY-DAVIDSON INC | | | | |
| 36962GZHO | 75,000 | GENERAL ELECT CREDIT CORP-MTN | | | | |
| 645916R74 | 75,000 | NEW JERSEY ECONOMIC DEV AUTH REV CIGARETTE TAX R/M/D 5.375 08/15/2015 | | | | |
| 788004XN8 | 73,800 | SACRAMENTO CA MUD SUB ELEC REVREF R/M/D 8.00 11/15/2010 | | | | |
| 478898X6 | 72,300 | JOHNSON CNTY TEX G/O CTF5 OBLIG R/M/D 4.30 02/15/2011 | | | | |
| 26153C103 | 248,058 | DREAMWORKS ANIMATION INC CL A | | | | |
| 66704V101 | 4,708,494 | NORTHSTAR NEUROSCIENCE INC | | | | |
| 98950K103 | 538,700 | WILLIAMS PIPELINE PARTNERS L PCOM UNIT REPSTG LTD PARTNER INTS | | | | |
| 459902AP7 | 76,000 | INTERNATIONAL GAME TECHNOLOGY | | | | |
| 36982GM76 | 75,000 | GENERAL ELECTRIC CAPITAL CORP FRN 20111121 SERIES# MTNA | | | | |
| 811918105 | 416,434 | ***SEABRIDGE GOLD INC | | | | |
| 032346108 | 372,142 | AMYLIN PHARMACEUTICALS INC | | | | |
| 928734401 | 594,833 | VIGNETTE CORP SHR USD 0.01USD | | | | |
| 82987N108 | 7,831,584 | SIRIUS XM RADIO INC SHR USD 0.00USD | | | | |
| 110122108 | 349,232 | BRISTOL MYERS SQUIBB CO | | | | |
| 64988ECB1 | 70,000 | NEW YORK N Y G/O SER J R/M/D 5.00 03/01/2019 | | | | |
| 89417E109 | 148,992 | THE TRAVELERS COMPANIES INC | | | | |
| 049392103 | 292,267 | ATLAS PIPELINE PARTNLP USD 0.00USD | | | | |
| 817448275 | 75,000 | MORGAN STANLEY | | | | |
| 52729N100 | 2,344,148 | LEVEL 3 COMMUNICATIONS INC | | | | |
| 130884E33 | 65,100 | CALIFORNIA ST PUB WKS BRD LEASE DEPT OF CORR & REHAB SERJ CALIF SUBS ABUSE TRMT FAC R/M/D 5.00 01/01/2015 | | | | |
| 59018YJ36 | 75,000 | MERRILL LYNCH & CO INC | | | | |
| 872275102 | 333,782 | TCF FINANCIAL CORP | | | | |
| 57080U837 | 220,532 | MARKET VECTORS ETF TR COAL ETF | | | | |
| 25179M103 | 70,825 | DEVON ENERGY CORPORATION | | | | |
| 002898207 | 157,828 | ABERCROMBIE & FITCH CO-CL A | | | | |
| 194162103 | 90,166 | ***COLGATE PALMOLIVE CO (FRANKFURT LISTED) | | | | |
| 929160109 | 89,068 | VULCAN MATERIALS CO | | | | |
| 68288N103 | 134,169 | ONEOK PARTNERS LP | | | | |
| 48825HGT1 | 70,000 | JPMORGAN CHASE & CO ST NT R/M/D 5.375 10/01/2012 | | | | |
| 00845VAA8 | 67,000 | AGERE SYSTEMS INC SUB CONV NOTE R/M/D 6.50 12/15/2009 | | | | |
| 78484A870 | 114,047 | SPDR S&P BIOTECH ETF ETF | | | | |
| 92204A884 | 119,200 | VANGUARD SECTOR INDEX FDS VANGUARD TELECOMMUNICATION SERVICES ETF | | | | |

Schedule A

| Cusip | Par Value | Description | | | |
|-----------|-----------|--|-------|------|------------|
| 21868FAB9 | 55,000 | CORE LABORATORIES LP | | | |
| 68555P100 | 1,341,357 | ORBCOMM INC | | | |
| 615369105 | 185,882 | MOODYS CORP | | | |
| 02687QBL1 | 70,000 | AMERICAN INTL GROUP INC MTN BEFR 4.95%032012 | R/M/D | 4.95 | 03/20/2012 |
| 888808DB5 | 75,000 | TOBACCO SETTLEMENT FING CORP P/C 06/01/08 @ 100 | R/M/D | 4.50 | 06/01/2023 |
| 670346105 | 150,353 | NUCOR CORP | | | |
| 91324PAL6 | 70,000 | UNITEDHEALTH GROUP INC NOTES | R/M/D | 5.00 | 08/15/2014 |
| 832110100 | 107,189 | SMITH INTERNATIONAL INC | | | |
| 646046J26 | 60,600 | NEW JERSEY ST CTFS PARTN SER AR/M/D 5.00 | | | 08/15/2012 |
| 404280AG4 | 75,000 | ***HSBC HLDGS PLC R/M/D 6.50 | | | 05/02/2036 |
| 390064103 | 841,208 | GREAT ATLANTIC & PACIFIC TEA CO INC | | | |
| 0258MOBY4 | 70,000 | AMERICAN EXPRESS CR CORP MEDIUM TERM NTS | R/M/D | 5.00 | 12/02/2010 |
| 29250R106 | 169,019 | ENBRIDGE ENERGY PARTNERS L P | | | |
| 459902102 | 360,789 | INTL GAME TECHNOLOGY | | | |
| 29444U502 | 88,613 | EQUINIX INC | | | |
| 464287754 | 104,741 | ISHARES TRUST DOW JONES US INDUSTRIAL SECTORINDEX FUND | | | |
| 456615103 | 306,372 | INERGY LP | | | |
| 053484101 | 68,307 | AVALONBAY COMMUNITIES INC | | | |
| 09062X103 | 139,724 | BIOGEN IDEC INC SHR USD 0.00EUR | | | |
| G3223R108 | 76,406 | EVEREST RE GROUP LTD | | | |
| 576206106 | 172,770 | MASSEY ENERGY CO SHR USD 0.62USD | | | |
| 751028101 | 92,131 | RALCORP HOLDINGS INC | | | |
| 587118100 | 257,796 | MENS WEARHOUSE INC (THE) | | | |
| 620076109 | 877,283 | MOTOROLA INC | | | |
| 78464A607 | 88,577 | SPDR DJ WILSHIRE REIT ETF | | | ETF |
| 446150104 | 760,006 | HUNTINGTON BANCSHARES INC | | | |
| 254845EP1 | 84,600 | DISTRICT COLUMBIA WTR AND SWR AUTH PUBLIC UTIL SUBORDINATED LIEN RFDG BND SER A | R/M/D | 5.00 | 10/01/2034 |
| 84986AED9 | 56,200 | NEW YORK ST ENVTL FACS CORP STCLN WTR & DRKG WTR RVLG FUND FIN AUTH PROJ 2ND RES SER F | R/M/D | 5.25 | 06/15/2013 |
| 849838FH7 | 60,000 | NEW YORK ST DORM AUTH REVS NEW YORK UNIV SER A | R/M/D | 5.75 | 07/01/2009 |
| 84756N109 | 332,369 | SPECTRA ENERGY PARTNERS LP | | | |
| 535555106 | 73,455 | LUNDSAY CORP | | | |
| 37828X107 | 868,146 | GLG PARTNERS INC | | | |
| 631103106 | 210,170 | NASDAQ OMX GROUP/THE | | | |
| 00207DAF9 | 50,000 | ASM INTERNATIONAL NV CNVBND#144A 4.25 %08Dec11 | | | |
| 942683103 | 218,564 | WATSON PHARMACEUTICALS INC | | | |
| 071813109 | 90,228 | BAXTER INTERNATIONAL INC | | | |
| 314211103 | 220,657 | FEDERATED INVESTORS SHR 0.00USD | | | |
| 217202100 | 246,705 | COPANO ENERGY LLC COM UNITS | | | |
| 88732J108 | 235,565 | TIME WARNER CABLE INC CLASS A | | | |
| 717124101 | 142,108 | PHARMACEUTICAL PRODUCT DEVELOPMENT INC | | | |
| 75885Y107 | 336,669 | REGENCY ENERGY PARTNERS LP | | | |
| 382410405 | 136,149 | GOODRICH PETROLEUM CORP NEW | | | |
| 70788P105 | 270,829 | PENN VIRGINIA GP HOLDINGS LP | | | |
| 60871R209 | 121,016 | MOLSON COORS BREWING CO -B | | | |
| 459200101 | 50,936 | ***INTL BUSINESS MCHN USD0.20 UK LISTED | | | |
| 67058H102 | 140,791 | NUSTAR ENERGY LP LP NPV USD | | | |
| G24182100 | 136,304 | COOPER INDUSTRIES LTD | | | |
| 337736108 | 116,006 | FISERV INC | | | |
| 969465608 | 443,132 | WILLIAMS CONTROLS INC NEW | | | |
| 12572Q105 | 17,897 | CME GROUP INC SHR USD 0.01USD | | | |
| 039380100 | 151,839 | ARCH COAL INC SHR USD 0.01USD | | | |
| 370373102 | 1,028,286 | GENERAL MOLY INC SHR USD 0.00USD | | | |
| 149123BN0 | 55,000 | CATERPILLAR INC NTS R/M/D 6.05 | | | 08/15/2036 |
| 744320102 | 70,478 | PRUDENTIAL FINANCIAL INC | | | |
| 247907207 | 350,392 | DELTA PETROLEUM CORP NEW | | | |
| 713448108 | 79,511 | PEPSICO INC | | | |
| 74251V102 | 131,122 | PRINCIPAL FINANCIAL SHR USD 0.01USD | | | |
| 115736100 | 198,847 | BROWN SHOE COMPANY | | | |
| 864770AF9 | 52,100 | SUFFOLK CNTY N Y INDL DEV AGY CONTINUING 1ST MTG-JEFFERSONS FERRY-SER A | R/M/D | 7.25 | 11/01/2028 |
| 101121101 | 61,875 | BOSTON PROPERTIES INC | | | |
| 617477104 | 449,593 | MORGAN STANLEY EMERGING MARKETS DOMESTIC DEBT FUND INC | | | |
| 4041A2AH7 | 65,000 | HBOS PLC 6.750% 20180521 SERIES# 144A | | | |
| 65562QAF2 | 50,000 | NORDIC INVESTMENT BANK | | | |
| 344849104 | 324,862 | FOOT LOCKER INC SHR USD 0.01USD | | | |
| 254709108 | 367,126 | DISCOVER FINANCIAL SERVICES | | | |
| 45188RWK1 | 50,000 | ILLINOIS DEV FIN AUTH REV LOC GOVT PG-GENEVA CMNTY-304-B | R/M/D | 5.75 | 01/01/2021 |
| 25659P402 | 424,144 | DOLAN MEDIA COMPANY | | | |
| 628891103 | 96,223 | ***NDS GROUP PLC SPONSORED ADR | | | |
| 45188RT82 | 50,000 | ILLINOIS DEV FIN AUTH OLING FD BDS 200 2 | R/M/D | 5.25 | 09/01/2012 |
| 28264QGC2 | 50,000 | EKSPORTFINANS A/S 5.500% 20170626 | | | |
| 632525AD3 | 51,400 | NATIONAL AUSTRALIA BANK | | | |
| 46246KYE6 | 50,000 | IOWA FIN AUTH IOWA ST REVOLVING FD | R/M/D | 5.00 | 08/01/2018 |
| 395259104 | 63,044 | GREENHILL & CO INC | | | |
| 915137TL7 | 50,000 | UNIVERSITY TEX UNIV REVS RFDG FING SYS SER A | R/M/D | 5.25 | 08/15/2011 |
| 745190FG8 | 50,000 | PUERTO RICO COMWLTH HWY & TRANSN AUTH TRANSN REV SER B | R/M/D | 5.75 | 07/01/2018 |
| 552953101 | 173,995 | MGM MIRAGE | | | |
| 84265V105 | 241,656 | SOUTHERN PERU COPPER CORP COMMON SHS | | | |
| 060505DT8 | 70,000 | BANK OF AMERICA CORP | | | |
| 278865100 | 107,529 | ECOLAB INC | | | |
| 442436T84 | 50,000 | HOUSTON TEX WTR & SWR SYS REV RFDG-JR LIEN-SER B | R/M/D | 5.25 | 12/01/2030 |

Schedule A

| Cusip | Par Value | Description | | | | | | |
|-----------|-----------|--|-------|-------|------------|--|--|--|
| 344612EB8 | 50,000 | FONTANA CALIF PUB FING AUTH TAX ALLOC REV NORTH FONTANA REDEV PJ-SER A | R/M D | 5.25 | 09/01/2017 | | | |
| 084870207 | 1,236 | BERKSHIRE HATHAWAY INC CL B | | | | | | |
| 48124G104 | 218,749 | JPMORGAN CHASE CAP XXVI 8% SER Z FIXED TO FLT CAP SECSPFD | | | | | | |
| 503687JY2 | 50,000 | LA MIRADA CALIF REDEV AGY RFDG-INDL-COML-SER A | R/M D | 5.00 | 08/15/2017 | | | |
| 540261FK5 | 50,000 | LODI CALIF G/O UNI SCH DIST | R/M D | 5.00 | 08/01/2015 | | | |
| 743410102 | 125,831 | PROLOGIS | | | | | | |
| 36982GT38 | 50,000 | GENERAL ELECTRIC CAPITAL CORP | | | | | | |
| 019589308 | 481,294 | ALLIED WASTE INDUSTRIES INC NEW | | | | | | |
| 59259NKZ5 | 50,000 | METROPOLITAN TRANSN AUTH N Y DEDICATED TAX FD SER A | R/M D | 3.80 | 11/15/2011 | | | |
| 13082PRF1 | 50,000 | CALIFORNIA ST G/O VAR PURP | R/M D | 4.40 | 04/01/2015 | | | |
| 364730101 | 284,300 | GANNETT CO INC | | | | | | |
| 940157HG8 | 47,000 | WASHINGTON SUBN SAN DIST MD RFDG SEW DISP G/O | R/M D | 5.00 | 08/01/2014 | | | |
| 84985M4N3 | 50,000 | NEW YORK ST ENVIRONMENTAL FACSCORP ST WTR REVOLVING FDS REV POOLED FING PG-I | R/M D | 4.00 | 03/15/2010 | | | |
| 665584106 | 207,393 | ORBITAL SCIENCES CORP | | | | | | |
| 087383109 | 51,750 | C R BARD INC | | | | | | |
| 192446102 | 211,496 | COGNIZANT TECHNOLOGY SOLUTIONSCORP-CL A | | | | | | |
| 84988BG80 | 48,300 | NEW YORK CITY N Y G/O SER D | R/M D | 4.50 | 08/01/2012 | | | |
| 02687QBC1 | 102,000 | AMERICAN INTERNATIONAL GROUP I | | | | | | |
| 29288R108 | 57,619 | ENERGIZER HOLDINGS INC | | | | | | |
| 882128103 | 403,789 | OMNIVISION TECHNOLOGIES INC | | | | | | |
| 130828H78 | 50,000 | CALIFORNIA ST G/O | R/M D | 5.00 | 10/01/2016 | | | |
| 616880BJ8 | 50,000 | MORGAN J P & CO | R/M D | 6.25 | 02/15/2011 | | | |
| 855244109 | 314,507 | ***STARBUCKS CORP (GERMAN LISTING) | | | | | | |
| 59485MJ29 | 50,000 | MICHIGAN ST HSG DEV AUTH RENTAL HSG REV SER B | R/M D | 5.10 | 10/01/2019 | | | |
| 64868DKD0 | 50,000 | NEW YORK N Y G/O SER C | R/M D | 3.25 | 08/15/2009 | | | |
| 928563402 | 181,568 | VMWARE INC SHR USD 0.01EUR | | | | | | |
| 64986CCH2 | 50,000 | NEW YORK N Y G/O SER I | R/M D | 3.625 | 03/01/2009 | | | |
| 60954PBE3 | 50,000 | MONMOUTH CNTY N J IMPT AUTH LEASE REV BROOKDALE CMNTY COLLEGE PROJ | R/M D | 5.00 | 08/01/2026 | | | |
| 58501N101 | 177,582 | MEDIVATION INC | | | | | | |
| Y2109Q101 | 102,023 | DRYSHIPS INC | | | | | | |
| 91307C102 | 47,339 | UNITED THERAPEUTICS SHR USD 0.01USD | | | | | | |
| 752131PD8 | 50,000 | RANCHO MIRAGE CALIF REDEV AGY TAX ALLOCATION HSG-SER A | R/M D | 3.875 | 04/01/2015 | | | |
| 593490GR0 | 49,700 | MIAMI FLA SPL OBLIG G/O RFDG-SER C | R/M D | 3.75 | 10/01/2012 | | | |
| 36982GX82 | 50,000 | GENERAL ELEC CAP CORP MEDIUM TERM NOTE | R/M D | 5.72 | 08/22/2011 | | | |
| 377372AA5 | 50,000 | GLAXOSMITHKLINE CAPITAL INC MAKE WHOLE CALL | | | | | | |
| 704549104 | 93,665 | PEABODY ENERGY CORP SHR USD 0.01USD | | | | | | |
| 00209TAA3 | 45,000 | COMCAST CABLE COMMUNICATIONS H | | | | | | |
| 263534109 | 108,353 | E I DU PONT DE NEMOURS & CO | | | | | | |
| 311900104 | 91,501 | FASTENAL CO | | | | | | |
| 49455U100 | 101,598 | KINDER MORGAN MGMT LLC SHS | | | | | | |
| 451713101 | 285,782 | IKON OFFICE SOLUTIONS INC | | | | | | |
| 235825205 | 891,082 | DANA HOLDING CORP | | | | | | |
| 893528DG5 | 50,000 | TRANSCANADA PIPELINES LTD MAKE WHOLE CALL | | | | | | |
| 053332102 | 37,936 | AUTOZONE INC | | | | | | |
| 902853104 | 196,828 | UDR INC COM | | | | | | |
| 989701107 | 106,593 | ZIONS BANCORPORATION | | | | | | |
| 45245W109 | 83,716 | IMCLONE SYSTEMS INC | | | | | | |
| 03760AAK7 | 25,000 | GCB APOGENT TECHNOLO CONV BOND FRN 15Dec33 | | | | | | |
| 806857AD0 | 23,000 | SCHLUMBERGER LTD CNVBND#B 2.125%01Jun23 | | | | | | |
| 73935X575 | 243,790 | POWERSHARES WATER RESOURCES PORTFOLIO EXCHANGE-TRADED FD TRUST | | | | | | |
| 09247X101 | 23,033 | BLACKROCK INC SHR USD 0.01USD | | | | | | |
| 36982GZ56 | 50,000 | GENERAL ELECTRIC CAPITAL CORP | | | | | | |
| 78464A730 | 98,137 | SPDR SER TR S&P OIL & GAS EXPLORATION & PRODUCTION ETF | | | | | | |
| 731068102 | 94,369 | POLARIS INDUSTRIES INC | | | | | | |
| 28336L109 | 351,966 | EL PASO CORPORATION | | | | | | |
| 036115103 | 205,107 | ANN TAYLOR STORES CORP | | | | | | |
| 318773100 | 325,078 | FIFTH THIRD BANCORP | | | | | | |
| 484330109 | 283,737 | ISIS PHARMACEUTICALSSHR USD 0.00USD | | | | | | |
| 035710409 | 357,219 | ANNALY CAPITAL MANAGEMENT INC | | | | | | |
| 87264S106 | 254,257 | TRW AUTOMOTIVE HOLDINGS INC | | | | | | |
| 484288869 | 106,000 | ISHARES TR RUSSELL MICROCAP INDEX FUND | | | | | | |
| 487836106 | 81,514 | KELLOGG CO | | | | | | |
| 09081GAC5 | 25,000 | BIOMARIN PHARMACEUTI CONV BOND 2.5 %29Mar13 | | | | | | |
| 707884102 | 252,480 | PENN VA RESOURCE PARTNERS L P COM UNIT REPTG LTD PARTNERSHIP | | | | | | |
| 318522307 | 139,009 | FIRST AMERICAN CORP | | | | | | |
| 26875P101 | 49,035 | EOG RESOURCES INC | | | | | | |
| 80007P307 | 194,466 | SANDRIDGE ENERGY INC | | | | | | |
| 92220P105 | 76,293 | VARIAN MEDICAL SYSTESHR USD 1.00USD | | | | | | |
| 82985Q101 | 221,844 | NALCO HOLDING COMPANY | | | | | | |
| 501803308 | 850,061 | LCA-VISION INC | | | | | | |
| 640268AH1 | 87,000 | NEKTAR THERAPEUTICS SUB NT | R/M D | 3.25 | 09/28/2012 | | | |
| 55354G100 | 195,524 | MSCI INC CL A | | | | | | |
| 60652M104 | 842,717 | MOLECULAR INSIGHT PHSHR USD 0.01USD | | | | | | |
| 713409100 | 139,522 | PEPSI BOTTLING GROUP INC | | | | | | |
| 831756100 | 891,832 | SMITH & WESSON HOLDING CORP | | | | | | |
| 35671DAK1 | 20,000 | FREEPORT-MCMORAN COP CONV BOND 7 %11Feb11 | | | | | | |
| 83404B103 | 108,479 | SOFTWARE HOLDRS TRUST | | | | | | |
| 008190100 | 89,882 | AFFILIATED COMPUTER SERVICES INC-CL A | | | | | | |
| 79546E104 | 475,318 | SALLY BEAUTY HOLDINGS INC | | | | | | |
| 18942X104 | 511,711 | ***CHINA SUNERGY CO LTD SPONSORED ADR | | | | | | |

Schedule A

| Cusip | Par Value | Description |
|-----------|-----------|--|
| 26817G102 | 1,197,245 | DYNEGY INC DEL CL A |
| Y75638109 | 203,474 | ***SEASPAR CORP |
| 53071M104 | 308,655 | LIBERTY MEDIA HOLDING CORPORATION INTERACTIVE SER A |
| 876568502 | 434,195 | ***TATA MOTORS LTD SPONSORED ADR |
| 865859104 | 59,619 | NORTHERN TRUST CORP |
| 05523UAA8 | 40,000 | BAE SYSTEM HOLDING INC |
| 71845WAJ0 | 40,000 | PETROBRAS INTERNATIONAL FINANCE CO 7 750% 20140915 |
| 524901105 | 124,817 | LEGG MASON INC |
| 008252108 | 45,947 | AFFILIATED MANAGERS GROUP INC |
| 404280408 | 52,484 | ***HSBC HOLDINGS PLC SPONSORED ADR NEW |
| 80443P103 | 4,633,882 | MINRAD INTERNATIONAL INC |
| 674599105 | 59,132 | OCCIDENTAL PETE CORP |
| 231021108 | 78,255 | CUMMINS INC |
| 382550101 | 254,783 | ***GOODYEAR TIRE & RUBBER CO GERMAN LISTING |
| 718768108 | 155,978 | PETSMART INC |
| G4672QAA2 | 4,000,000 | HUTCHISON WHAMPOA INT 6.5% 02/13/13 REGS |
| 00163U106 | 94,086 | AMAG PHARMACEUTICALSSHR USD 0.01USD |
| 988498101 | 103,119 | YUM! BRANDS INC |
| 020813101 | 108,476 | ***ALPHARMA INC CL A GERMAN LISTED |
| 676220108 | 646,506 | OFFICE DEPOT INC |
| 136375BQ4 | 40,000 | ***CANADIAN NATIONAL RAILWAY R/M/D 6.375 11/15/2037 |
| 03938L104 | 70,755 | ***ARCELORMITTAL SA LUXEMBOURGNEW NY REGISTRY SHARES ADR |
| 536020100 | 261,024 | LINN ENERGY LLC MLP NPV USD |
| 208708109 | 88,216 | CONCUR TECHNOLOGIES INC |
| 02553E106 | 245,697 | AMERICAN EAGLE OUTFISHR USD 0.01USD |
| 713291102 | 175,133 | PEPCO HOLDINGS INC |
| 482846106 | 150,157 | IRON MOUNTAIN INC |
| 12189T104 | 39,971 | BURLINGTON NORTHERN SANTA FE CORP |
| 678118102 | 751,403 | ODYSSEY MARINE EXPLORATION |
| 750438103 | 223,067 | RADIOSHACK CORP |
| 002824100 | 66,691 | ABBOTT LABORATORIES |
| 708160106 | 96,896 | J C PENNEY CO INC |
| 978166108 | 588,747 | WONDER AUTO TECHNOLOGY INC |
| 984121103 | 301,451 | XEROX CORP |
| 962166104 | 85,944 | WEYERHAEUSER CO |
| 484267804 | 59,546 | ISHARES S&P SMALLCAP 600 INDEX FUND ETF |
| 404132102 | 143,404 | HCC INSURANCE HOLDINGS INC |
| 484267481 | 83,259 | ISHARES TR RUSSELL MIDCAP GROWTH INDEX FD |
| 949829204 | 157,210 | WELLS FARGO CAP XIV 8.625% GTD ENHANCED TR PFD SECS-TRUPS |
| 115637209 | 52,049 | BROWN FORMAN CORP-CL B |
| 68628V306 | 328,687 | ORION MARINE GROUP ISHR USD 0.00USD |
| 73635X500 | 222,764 | POWERSHARES EXCHANGE-TRADED FD WILDER HILL CLEAN ENERGY |
| 060505104 | 133,514 | BANK OF AMERICA CORP |
| 580645109 | 90,869 | MCGRAW HILL COMPANIES INC |
| 859737207 | 373,875 | STERILITE INDUSTRIES 1 ADR REPR 01.00 SHR |
| 379336100 | 425,875 | GLOBAL INDUSTRIES LTD |
| 911163103 | 143,244 | UNITED NATURAL FOODS INC |
| 459506101 | 83,122 | INTL FLAVORS & FRAGRANCES |
| 811904101 | 41,761 | SEACOR HOLDINGS INC FORMERLY SEACOR SMIT INC |
| 344419106 | 86,583 | FOMENTO ECONOMICO ME 1 ADR REPR 10.00 SHR |
| 089302103 | 110,945 | BIG LOTS INC COM |
| 65248E104 | 284,222 | NEWS CORP SHR USD 0.01USD |
| 198516106 | 77,004 | COLUMBIA SPORTSWEAR CO |
| 742962103 | 94,842 | PRIVATEBANCORP INC |
| 124857202 | 223,949 | CBS CORP NEW CLASS B |
| 029429107 | 49,075 | AMERICAN SCIENCE & ESHR USD 0.06USD |
| 554489104 | 92,497 | MACK-CALI REALTY CORP |
| 151020104 | 53,609 | CELGENE CORP |
| 370442816 | 325,400 | GENERAL MOTORS CORP PFD 7.2500 15Apr41 25.00USD |
| 89628E104 | 128,511 | TRINA SOLAR LTD 1 ADR REPR 01.00 SHR USD 0.00 |
| 950590109 | 155,737 | WENDYS INTERNATIONAL INC |
| 03761U106 | 199,531 | APOLLO INVESTMENT CORPORATION COMMON STOCK |
| 452526106 | 108,158 | IMMUCOR INC |
| 484267646 | 47,735 | ISHARES RUSSELL 2000 GROWTH INDEX FUND ETF |
| 65251F105 | 409,602 | NEWSTAR FINANCIAL INC |
| 244199105 | 54,496 | DEERE & CO |
| 296315104 | 66,384 | ESCO TECHNOLOGIES INSHR USD 0.01USD |
| 099627104 | 191,571 | BOARDWALK PIPELINE PLP NPV USD |
| 01881G106 | 85,858 | ALLIANCEBERNSTEIN HOLDING LP |
| 534187109 | 67,629 | LINCOLN NATIONAL CORP-IND |
| 216648402 | 90,791 | COOPER COS INC/THE |
| 283702106 | 214,124 | EL PASO PIPELINE PARTNERS L P COM UNIT LTD PARTNERSHIP INT |
| 156708109 | 43,811 | CEPHALON INC |
| 291011104 | 76,756 | EMERSON ELECTRIC CO |
| 143130102 | 216,186 | CARMAX INC SHR USD 0.50USD |
| Y8564M105 | 206,628 | TEEKAY LNG PARTNERS LP |
| 075887109 | 41,175 | BECTON DICKINSON & CO |
| 57060U100 | 96,755 | MARKET VECTORS ETF TRUST GOLD MINERS ETF |
| 43129M107 | 162,551 | HILAND HLDGS GP LP UNIT LTD PARTNERSHIP INT |
| 87161C105 | 296,054 | SYNOVUS FINANCIAL CORP |

Schedule A

| Cusip | Par Value | Description |
|-----------|-----------|---|
| 262037104 | 68,879 | DRIL-QUIP INC SHR USD 0.01USD |
| 989855101 | 248,397 | ZYGO CORP SHR USD 0.10USD |
| 01881G100 | 172,844 | ALLIANCE HLDGS GP L P COM UNITS REPSTG LTD PARTNER INT |
| 983134107 | 35,157 | WYNN RESORTS LTD |
| 464288822 | 74,098 | ISHARES MSCI MEXICO INVESTABLE MARKET INDEX FUND ETF |
| 92204A405 | 81,173 | VANGUARD SECTOR INDEX FDS VANGUARD FINANCIALS ETF |
| 26989P108 | 117,730 | EAGLE MATERIALS INC |
| 573284106 | 27,731 | MARTIN MARIETTA MATERIALS INC |
| 04839R108 | 129,023 | ATLAS PIPELINE HLDGS L P UNITS REPSTG LTD PARTNER INT |
| 78464A882 | 85,887 | SPDR SER TR S&P SEMICONDUCTOR ETF |
| 478160104 | 44,830 | JOHNSON & JOHNSON |
| 493267108 | 240,540 | KEYCORP |
| 209115104 | 89,049 | CONSOLIDATED EDISON SHR USD 0.10USD |
| Y2573F102 | 417,487 | ***FLEXTRONICS INTERNATIONAL LTD |
| 58155Q103 | 57,204 | MCKESSON CORP SHR USD 0.01USD |
| 486587108 | 57,023 | KAYDON CORP |
| 811085101 | 74,983 | SCRIPPS NETWORKS INTERACTIVE INC CL A |
| 09084M105 | 618,288 | BIODEL INC |
| 774341101 | 84,138 | ROCKWELL COLLINS INC. |
| 04621X108 | 60,049 | ASSURANT INC |
| 78427V102 | 100,999 | SI INTERNATIONAL INC |
| 759351406 | 60,975 | REINSURANCE GROUP OFSHR USD 0.01USD |
| 427098508 | 315,339 | HERCULES TECHNOLOGY GROWTH CAPITAL INC |
| 983024AD2 | 31,000 | WYETH CONV NOTE RMD 2.62125 01/15/2024 |
| 749941AF7 | 40,000 | RF MICRO DEVICES INC SUB NT CONV 144A RMD 75 04/15/2012 |
| 251568105 | 196,863 | ***DEUTSCHE TELEKOM AG SPONSORED ADR |
| 898428307 | 86,301 | PALL CORP |
| 354813101 | 31,855 | FRANKLIN RESOURCES INC |
| 501044101 | 109,353 | KROGER CO |
| 053811109 | 83,500 | AVERY DENNISON CORP |
| 73172K104 | 113,434 | POLYCOM INC |
| 431475102 | 98,828 | HILL ROM HOLDINGS INC COM |
| 53071M302 | 204,151 | LIBERTY MEDIA HOLDING CORPORATION CAPITAL SER A |
| 053015103 | 86,473 | AUTOMATIC DATA PROCESSING INC |
| 075811109 | 41,358 | BECKMAN COULTER INC |
| 84126X201 | 143,478 | NEUSTAR INC-CLASS A |
| 983919101 | 126,579 | XILINX INC |
| 370442774 | 268,900 | GENERAL MOTORS CORP PFD 7.2500 15Jul41 25.00USD |
| 454089103 | 89,140 | INDIA FUND INC |
| 97283M109 | 41,348 | WMM-BILL-DANN FOODS 1 ADR REPR 01.00 SHR |
| 134429109 | 73,413 | CAMPBELL SOUP CO |
| 378973408 | 1,246,772 | GLOBALSTAR INC |
| 405217100 | 97,893 | HAIN CELESTIAL GROUPSHR USD 0.01USD |
| 548881107 | 115,994 | LOWES COMPANIES INC |
| 728117300 | 662,950 | PLAYBOY ENTERPRISES-CLASS B |
| 46428Q109 | 233,931 | ISHARES SILVER TR ISHARES |
| 655864100 | 82,254 | NORDSTROM INC |
| 947890109 | 119,368 | WEBSTER FINANCIAL COSHR USD 0.01USD |
| 629491101 | 86,934 | NYSE EURONEXT SHR USD 0.01EUR |
| 92204A803 | 43,729 | VANGUARD SECTOR INDEX FDS VANGUARD INDUSTRIALS ETF |
| 68704R100 | 350,185 | ***NORTHSTAR REALT FINANCE CORP (GERMAN LISTED) |
| 773903109 | 72,937 | ROCKWELL AUTOMATION SHR USD 1.00USD |
| 15189T107 | 188,932 | CENTERPOINT ENERGY ISHR USD 0.01USD |
| 348091705 | 52,471 | FOREST OIL CORP COM PAR \$0.01 |
| 02503X105 | 147,739 | AMERICAN CAPITAL AGENCY CORP COMMON STOCK |
| P31078105 | 70,537 | COPA HOLDINGS SA-CLASS A |
| 49427F108 | 53,935 | KILROY REALTY CORP |
| 000375204 | 127,352 | ***ABB LTD SPONSORED ADR |
| 985848103 | 200,335 | YINGLI GREEN ENERGY HLDG CO LTD ADR |
| 14985A101 | 181,271 | CAVIUM NETWORKS INC |
| 92923CAK0 | 73,000 | WCI COMMUNITIES INC CONV RMD 4.00 08/05/2023 |
| 025195207 | 249,807 | AMERICAN COMMERCIAL SHR USD 0.01USD |
| 494388103 | 39,582 | KIMBERLY CLARK CORP |
| 655844AL2 | 25,000 | NORFOLK SOUTHERN CORP-CORP BD |
| 824348106 | 41,413 | SHERWIN WILLIAMS CO |
| 172082101 | 94,210 | CINCINNATI FINANCIAL CORP |
| 21987BAJ7 | 26,000 | CORP NACIONAL DEL COBRE DE CHILE - CODEL 4 750% 20141015 SERIES# 144A |
| 857477103 | 45,658 | STATE STREET CORP SHR USD 1.00USD |
| 888339207 | 209,511 | TITANIUM METALS CORPORATION NEW |
| 64534EEE4 | 25,000 | SOUTHWESTERN BELL TEL CO MEDIUM TERM NTS SER-C RMD 8.55 10/07/2008 |
| 750917106 | 184,487 | RAMBUS INC |
| 989199108 | 82,546 | ***WILLBROS GROUP INC |
| 564759QB7 | 45,000 | MANUFACTURERS & TRADERS TR CO BUFFALO N Y SUB NT RMD 5.629 12/01/2021 |
| 851229106 | 131,227 | NEWELL RUBBERMAID INSHR USD 1.00USD |
| 74973W107 | 108,920 | RTI INTERNATIONAL METALS INC |
| 484287234 | 71,745 | DO NOT USE ISHARES MSCI EMERGING MKT IN |
| 408216101 | 70,598 | HALLIBURTON CO |
| 589400100 | 42,836 | MERCURY GENERAL CORP NEW |
| 845905108 | 306,849 | SOVEREIGN BANCORP INC |
| 928645100 | 134,835 | VOLCANO CORP |

Schedule A

| Cusip | Par Value | Description | | | |
|-----------|-----------|---|-----------------------|---------|------------|
| 48059C205 | 284,121 | INTERNET CAPITAL GROUP INC | | | |
| 35914P105 | 117,309 | FRONTIER OIL CORP SHR | USD | 0.00USD | |
| 357023100 | 65,991 | FREIGHTCAR AMERICA INC | | | |
| 583840103 | 113,478 | MECHEL 1 ADR REPR 01.00 SHR | | | |
| 966387102 | 33,687 | WHITING PETROLEUM CORPORATION | | | |
| 828530107 | 201,536 | MYLAN INC | | | |
| 037389103 | 49,912 | AON CORP SHR | USD | 1.00USD | |
| 397888108 | 319,886 | GREY WOLF INC SHR | USD | 0.10USD | |
| 181133103 | 446,782 | CHARMING SHOPPES INC | | | |
| 786326108 | 156,023 | SADIA SA 1 ADR REPR 03.00 SHR | USD | 0.00 | |
| 48625HCE8 | 28,000 | JPMORGAN CHASE & CO | | | |
| 976657106 | 52,535 | WISCONSIN ENERGY CORSHR | USD | 0.01USD | |
| 251591103 | 69,974 | DEVELOPERS DIVERSIFIED REALTY CORP | | | |
| 73278L105 | 97,619 | POOL CORP SHR | USD | 0.00USD | |
| 495582108 | 225,679 | KING PHARMACEUTICALSSHR | USD | 0.00USD | |
| 284411505 | 91,136 | DUKE REALTY CORP NEW | | | |
| 686184104 | 223,928 | OREXIGEN THERAPEUTICS INC | | | |
| 87611X105 | 142,027 | TARGA RESOURCES PARTLP | NPV | USD | |
| 527288104 | 58,825 | LEUCADIA NATIONAL CORP | | | |
| 384602104 | 25,640 | W W GRAINGER INC | | | |
| 37929X206 | 303,080 | UTS GLG PARTNERS INC | UNIT 1 COM & 1 WT EXP | | |
| 601073109 | 32,763 | MILLIPORE CORP | | | |
| 889478103 | 90,987 | TOLL BROTHERS INC | | | |
| 963320106 | 28,360 | WHIRLPOOL CORP | | | |
| 03836W103 | 125,980 | AQUA AMERICA INC | | | |
| 178586105 | 34,567 | CITY NATIONAL CORP | | | |
| 743315103 | 133,254 | PROGRESSIVE CORP-OHIO | | | |
| 09534T508 | 141,638 | BLUE COAT SYSTEMS INC | | | |
| 38238G102 | 140,000 | GSI COMMERCE INC | | | |
| 74144T108 | 41,431 | PRICE T ROWE GROUP INC | | | |
| 481202103 | 72,714 | INTUIT INC | | | |
| 471109108 | 89,698 | JARDEN CORP SHR | USD | 0.01USD | |
| 699462107 | 71,540 | PAREXEL INTERNATIONAL CORP | | | |
| 420781304 | 733,816 | HAYES LEMMERZ INTERNATIONAL INC NEW | | | |
| 302130109 | 60,881 | EXPEDITORS INTL WASH INC | | | |
| 747582104 | 54,424 | QUALITY SYSTEMS INC SHR | USD | 0.01USD | |
| 282849409 | 81,405 | EKSPORTFINANS A/S CNVBND#WMB 7 13 %02Mar09 MTN | | | |
| 695263103 | 102,699 | PACWEST BANCORP SHR | USD | 0.00USD | |
| 886547108 | 56,503 | TIFFANY & CO NEW | | | |
| 359523107 | 94,446 | FUEL TECH INC | | | |
| 863667101 | 34,006 | STRYKER CORP | | | |
| 723456109 | 226,769 | PINNACLE ENTERTAINMESHR | USD | 0.10USD | |
| 478366107 | 84,847 | JOHNSON CONTROLS INC | | | |
| 948741103 | 84,943 | WEINGARTEN REALTY INVESTORS SBI | | | |
| 885175307 | 79,687 | THORATEC CORP SHR | USD | 0.00USD | |
| 058498108 | 50,675 | BALL CORP | | | |
| 150165106 | 95,643 | CEDAR FAIR LP-DEP RCPTS REPSTGUNITS LTD PARTNERSHIP INT | | | |
| 98385X106 | 42,027 | XTO ENERGY INC | | | |
| 486387109 | 84,273 | JACK IN THE BOX INC | | | |
| 701094104 | 37,416 | PARKER HANNIFIN CORP | | | |
| 25960P109 | 89,244 | DOUGLAS EMMETT INC | | | |
| 36159R103 | 86,940 | GEO GROUP INC | | | |
| 418515104 | 37,965 | HARTFORD FINANCIAL SVCS GRP | | | |
| 704326107 | 65,231 | PAYCHEX INC SHR | USD | 0.01USD | |
| 212015101 | 58,726 | CONTINENTAL RESOURCESHR | USD | 0.01USD | |
| 031100100 | 48,831 | AMETEK INC NEW | | | |
| 26874R108 | 39,249 | ENI SPA 1 ADR REPR 02.00 SHR | | | |
| 233326107 | 36,247 | DST SYSTEMS INC-DEL | | | |
| 706902509 | 132,498 | ***PENGROWTH ENERGY TRUST | UNIT NEW | R/MD | 00/00/0000 |
| 091797100 | 30,953 | BLACK & DECKER CORP | | | |
| 80517Q100 | 114,610 | SAVIENT PHARMACEUTICALS INC | | | |
| 435758305 | 62,802 | HOLLY CORP | | | |
| 707051108 | 109,590 | PENFORD CORP SHR | USD | 1.00USD | |
| 872375100 | 121,053 | TECO ENERGY INC | | | |
| 04685W103 | 57,693 | ATHENAHEALTH INC SHR | USD | 0.01USD | |
| 891027104 | 35,908 | TORCHMARK CORP | | | |
| 832248108 | 99,007 | SMITHFIELD FOODS INC | | | |
| 075896100 | 65,672 | BED BATH & BEYOND INC | | | |
| 004498101 | 107,149 | ACI WORLDWIDE INC | | | |
| 387328107 | 51,241 | GRANITE CONSTRUCTION INC | | | |
| 787735103 | 88,587 | RISKMETRICS GROUP INC | | | |
| 65440K106 | 198,008 | 99 CENTS ONLY STORES | | | |
| 718172AB5 | 20,000 | PHILIP MORRIS INTERNATIONAL IN | | | |
| 835896107 | 94,709 | SOTHEBY'S HOLDINGS | | | |
| 958319104 | 162,708 | WESTERN REFINING INC | | | |
| 01877R108 | 57,944 | ALLIANCE RESOURCE PARTNERS L PUNIT LTD PARTNER INT | | | |
| 35063R100 | 119,190 | FOUNDRY NETWORKS INC | | | |
| G3682E127 | 40,058 | FRONTLINE LTD | | | |
| 00685R102 | 6,019,828 | ADELPHIA RECOVERY TRUST SERIESARAHOVA INT | | | |
| 747906AD7 | 25,000 | QUANTUM CORP CONV SUB NT 144A | R/MD | 4.375 | 08/01/2010 |

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| Cusip | Par Value | Description |
|-----------|-----------|---|
| 869099101 | 63,767 | SUSQUEHANNA BANCSHARES INC-PA |
| 189054109 | 29,657 | CLOROX CO |
| 755111507 | 31,723 | RAYTHEON CO COM NEW |
| 724078100 | 53,615 | PIPER JAFFRAY COS |
| 89348D107 | 63,300 | TRANSALTA CORP |
| 453440307 | 162,944 | INDEPENDENCE HOLDING CO NEW |
| 21988G551 | 207,960 | CBTC FORD MOTOR CO SER 2001-36A-1 7.55% PFD 05/15/2097 |
| 736508847 | 74,224 | PORTLAND GENERAL ELECTRIC CO NEW |
| 696643105 | 219,030 | PALM INC SHR USD 0.00USD |
| 24799AKD3 | 731,000 | DELTA AIR LINES INC DEL SR NT CONV 144A ESCROW CUSIP R/MD 8.00 06/03/2023 |
| 48612J507 | 213,658 | JDS UNIPHASE CORPORATION |
| 119848109 | 44,913 | BUFFALO WILD WINGS INC |
| 127387108 | 251,824 | CADENCE DESIGN SYSTEMS INC |
| 242309102 | 104,031 | DEALERTRACK HOLDINGSSHR USD 0.01USD |
| 81211K100 | 78,658 | SEALED AIR CORP NEW |
| 037604105 | 29,645 | APOLLO GROUP INC-CL A |
| 110394103 | 44,364 | BRISTOW GROUP INC |
| 817315104 | 105,313 | SEPRACOR INC |
| 422245100 | 105,336 | HEALTHWAYS INC |
| 667748101 | 29,444 | NORTHWEST PIPE COMPANY |
| 349631101 | 29,356 | FORTUNE BRANDS INC |
| 48268Y101 | 88,737 | K-SEA TRANSPORTATION PARTNERS LP |
| 006916108 | 23,110 | ***AGRIUM INC |
| 795435108 | 276,843 | SALIX PHARMACEUTICALS LTD DEL |
| 65105M108 | 211,902 | NEWCASTLE INVESTMENT CORP |
| 205363104 | 40,603 | COMPUTER SCIENCES CORP |
| 35952H106 | 257,765 | FUELCCELL ENERGY INC SHR USD 0.00USD |
| 88076W103 | 77,796 | TERADATA CORP |
| 054303102 | 43,089 | AVON PRODUCTS INC |
| 231561101 | 33,358 | CURTIS-WRIGHT CORP |
| 68389X105 | 93,990 | ORACLE CORP |
| 92240M108 | 92,398 | VECTOR GROUP LTD |
| 277432100 | 28,193 | EASTMAN CHEMICAL CO |
| 72919P103 | 688,899 | PLUG POWER INC |
| 153527106 | 284,735 | CENTRAL GARDEN & PET CO |
| 038336103 | 40,701 | APTARGROUP INC |
| 489814107 | 28,283 | JACOBS ENGINEERING GROUP INC |
| 292659109 | 28,314 | ENERGY CONVERSION DESHR USD 0.01USD |
| 23331A109 | 122,292 | D R HORTON INC |
| 75689M101 | 57,679 | RED ROBIN GOURMET BUSHR USD 0.00USD |
| 484286509 | 61,128 | ISHARES MSCI CANADA INDEX FUND ETF |
| 22765Y104 | 61,558 | CROSSTEX ENERGY INC |
| 654066107 | 33,602 | NICOR INC |
| 871607107 | 81,536 | SYNOPSYS INC |
| 159864107 | 26,129 | CHARLES RIVER LABORATORIES |
| 452308109 | 35,037 | ILLINOIS TOOL WORKS INC |
| 243537107 | 15,413 | DECKERS OUTDOOR CORP |
| 09065G107 | 384,741 | BIOFORM MEDICAL INC |
| 929042AC3 | 18,000 | VORNADO RLTY TR GTD SR DEB CONV R/MD 2.85 04/01/2027 |
| 25754A201 | 126,870 | DOMINOS PIZZA INC |
| 232572107 | 57,411 | CYMER INC |
| 22082K209 | 186,150 | CORTS TR II FORD NTS 8.00% CORP-BKD TR SECS CTF DUE 07/16/31 |
| 306137100 | 241,011 | FALCONSTOR SOFTWARE INC |
| 05329W102 | 120,009 | AUTONATION INC SHR USD 0.01USD |
| 931142103 | 25,895 | WAL-MART STORES INC SHR USD 0.10EUR |
| 71902E109 | 143,244 | PHOENIX COMPANIES INC |
| 880915103 | 40,058 | TERRA INDUSTRIES INC |
| G9456A100 | 99,644 | ***GOLAR LNG LIMITED COM STK USD1.00 |
| 640522108 | 5,657,407 | NEOSE TECHNOLOGIES INC |
| 037023108 | 270,479 | ANTHRACITE CAPITAL IREIT USD 0.00USD |
| 48614H301 | 249,096 | JER INVESTORS TRUST INC |
| 258748108 | 41,538 | DOLLAR TREE INC SHR USD 0.01USD |
| 007865108 | 45,869 | AEROPOSTALE INC |
| 109178103 | 118,974 | BRIGHAM EXPLORATION CO |
| 78388J106 | 58,184 | SBA COMMUNICATIONS CORP CL A |
| 115236101 | 67,521 | BROWN & BROWN INC |
| 18914E106 | 125,698 | CLOUGH GLOBAL OPPORTUNITIES FDSH BEN INT |
| 74347R305 | 27,970 | PROSHARES TRUST ULTRA DOW30 PROSHARES ETF |
| 19239Y106 | 130,794 | COGENT INC |
| 947664106 | 66,742 | WEBSense INC |
| 707882106 | 29,352 | PENN VIRGINIA CORP SHR USD 0.01USD |
| 26168L205 | 76,031 | DREW INDUSTRIES INC SHR USD 0.01USD |
| 29274D804 | 44,343 | ENERPLUS RESOURCES FUND |
| 370021107 | 76,644 | GENERAL GROWTH PROPERTIES INC |
| 95709T100 | 65,116 | WESTAR ENERGY INC |
| 45661Q107 | 53,585 | INERGY HOLDINGS LP |
| 20030N200 | 77,582 | COMCAST CORP-SPECIAL CL A |
| 443683107 | 74,310 | HUDSON CITY BANCORP INC |
| 480838101 | 41,196 | JOSEPH A BANK CLOTHIERS INC |
| 826516106 | 140,310 | ***SIERRA WIRELESS INC |

Schedule A

| Cusip | Par Value | Description |
|-----------|------------|--|
| 671040103 | 32,220 | OSI PHARMACEUTICALS INC |
| 517942108 | 48,372 | LASALLE HOTEL PROPERTIES SBI |
| 53015Y208 | 150,000 | UTS LIBERTY ACQUISITION HOLDINGS CORP UNIT 1 COM & 1/2WT EXP |
| 444903108 | 212,260 | HUMAN GENOME SCIENCES INC |
| 918866104 | 206,323 | VALASSIS COMMUNICATIONS INC |
| 125561108 | 228,130 | CIT GROUP INC SHR USD 0.01USD |
| 532169109 | 40,328 | LIFE SCIENCES RESEARSHR USD 0.01USD |
| 247131105 | 48,692 | DELPHI FINANCIAL GROUP INC CL A |
| 452907108 | 749,732 | IMMUNOMEDICS INC |
| 169656105 | 23,745 | CHIPOTLE MEXICAN GRILL INC CL A |
| 50212A108 | 84,708 | L-1 IDENTITY SOLUTIONSHR USD 0.00USD |
| 292505104 | 20,905 | ***ENCANA CORP |
| 260003108 | 32,038 | DOVER CORP |
| 403777105 | 37,080 | GYMBOREE CORP |
| 73935X179 | 56,640 | POWERSHARES VALUE LINE INDUSTR |
| 829073105 | 48,601 | SIMPSON MANUFACTURING CO INC |
| 86074Q102 | 190,093 | STILLWATER MINING CO |
| 143658300 | 34,725 | CARNIVAL CORP COMMON PAIRED STOCK |
| 003687100 | 254,654 | ***ABITIBOWATER INC |
| 320771108 | 360,723 | FIRST MARBLEHEAD CORP |
| 98417P105 | 315,170 | ***XINYUAN REAL ESTATE CO LTD SPONSORED ADR |
| 36196C202 | 129,900 | GMAC LLC 7.30% PUBLIC INCOME NOTES DUE 03/09/2031 |
| 65512C105 | 600,000 | STAR GAS PARTNERS LPLP USD 0.00USD |
| 88033G100 | 216,123 | ***TENET HEALTHCARE CORP GERMAN LISTED |
| 00846U101 | 42,458 | AGILENT TECHNOLOGIESSHR USD 0.01USD |
| 950755108 | 51,157 | WERNER ENTERPRISES ISHR USD 0.01USD |
| 896618101 | 27,031 | TRIUMPH GROUP INC NEW |
| 140781105 | 24,268 | CARBO CERAMICS INC |
| 261570105 | 65,477 | DRESS BARN INC |
| 695156109 | 58,194 | PACKAGING CORP AMER |
| 78464A102 | 26,788 | SPDR MORGAN STANLEY TECHNOLOGYETF |
| 53071M500 | 54,363 | LIBERTY MEDIA CORPORATION SERIES A LIBERTY ENTERTAINMENT |
| 64118Q107 | 77,646 | NETSUITE INC |
| 97650W108 | 39,317 | WINTRUST FINANCIAL CORP |
| 712704105 | 65,037 | PEOPLES UTD FINL INC |
| 517834107 | 34,568 | LAS VEGAS SANDS CORP |
| 816851109 | 24,627 | SEMPRA ENERGY SHR USD 0.00USD |
| 26138E109 | 45,736 | DR PEPPER SNAPPLE GROUP INC |
| 26928A200 | 107,826 | EV3 INC SHR USD 0.01USD |
| 156782104 | 26,527 | CERNER CORP |
| 229899109 | 20,985 | CULLEN FROST BANKERS INC |
| 921937827 | 16,100 | VANGUARD SHORT TERM BOND ETF |
| 860372101 | 43,694 | STEWART INFORMATION SERVICES CORP |
| 432748101 | 125,885 | HILLTOP HLDGS INC |
| 17306X102 | 56,566 | CITI TRENDS INC |
| 69349H107 | 113,293 | PNM RESOURCES INC COM |
| 03748R101 | 36,171 | APARTMENT INVESTMENT & MANAGEMENT CO-CL A |
| 092113109 | 34,504 | BLACK HILLS CORP SHR USD 1.00USD |
| 428291108 | 66,530 | HEXCEL CORP NEW |
| 858912108 | 16,947 | STERICYCLE INC |
| 800013104 | 31,096 | SANDERSON FARMS INC SHR USD 1.00USD |
| 31620R105 | 76,604 | FIDELITY NATIONAL FINANCIAL INC CL A |
| 399909100 | 312,351 | GRUPO FINANCIERO GAL 1 ADR REPR 10.00 SHR |
| 571748102 | 36,067 | MARSH & MCLENNAN COSORD USD 1.00USD |
| 776696108 | 21,015 | ROPER INDUSTRIES INC NEW |
| 21988G270 | 139,513 | CORPORATE-BACKED TRU PFD 8.0000 16Jul31 25.00USD F |
| 72346Q104 | 38,130 | PINNACLE FINANCIAL PSHR USD 1.00USD |
| 83566G104 | 32,971 | SONOSITE INC |
| 803666300 | 29,577 | SASOL LTD-SPONSORED ADR |
| 277461109 | 81,411 | EASTMAN KODAK CO |
| 86272T106 | 124,880 | STRATEGIC HOTELS & RREIT USD 0.01USD |
| 464267822 | 17,528 | ISHARES TRUST RUSSELL 1000 INDEX FUND |
| 254687108 | 34,538 | WALT DISNEY CO HOLDING CO |
| 707569109 | 39,418 | PENN NATIONAL GAMINGSHR USD 0.01USD |
| 055622104 | 22,338 | BP PLC-SPONS ADR |
| 353514102 | 23,839 | FRANKLIN ELECTRIC CO INC |
| 294429105 | 33,648 | EQUIFAX INC |
| 00685R409 | 45,565,012 | ADELPHIA RECOVERY TRUST SERIES ACC-1 INT |
| 29250X103 | 27,743 | ENBRIDGE ENERGY MANAGEMENT LLC SHS UNITS REPSTG LTD LIABILITYCOMPANY INTERESTS |
| 255413106 | 142,817 | DIVX INC |
| 89785X101 | 70,634 | TRUEBLUE INC SHR USD 0.00USD |
| 043178106 | 215,355 | ARUBA NETWORKS INC |
| 242370104 | 47,998 | DEAN FOODS CO |
| 023850100 | 125,018 | AMERICAN APPAREL INC SHR USD 0.00USD |
| 147528103 | 40,099 | CASEY'S GENERAL STORES INC |
| 45031UBF7 | 21,000 | ISTAR FINANCIAL INC CVT SR FLOATING RATE NOTES RMD 3.29125 10/01/2012 |
| 854616109 | 24,766 | STANLEY WORKS |
| 966612103 | 49,165 | WHITNEY HOLDING CORP |
| 93317Q105 | 18,054 | WALTER INDUSTRIES INC |
| 501889208 | 62,017 | LKQ CORPORATION |

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| Cusip | Par Value | Description | | | | |
|------------|-----------|--|------|---------|------------|--|
| 675232102 | 18,128 | OCEANEERING INTERNATIONAL INC | | | | |
| 807863105 | 34,280 | SCHOOL SPECIALTY INC SHR | USD | 0.00USD | | |
| 257867101 | 44,761 | R R DONNELLEY & SONS CO | | | | |
| 431284108 | 31,270 | HIGHWOODS PROPERTIES INC | | | | |
| 040149108 | 42,320 | ARGON ST INC SHR | USD | 0.01USD | | |
| 111621306 | 168,660 | BROCADE COMMUNICATIO SHR | USD | 0.00USD | | |
| 50186V102 | 93,453 | ***LG DISPLAY CO LTD SPONSORED ADR REP 0.5 ORD SHS | | | | |
| 693475105 | 13,883 | PNC FINANCIAL SVCS GROUP INC | | | | |
| 741503403 | 13,780 | PRICELINE.COM INC SHR | USD | 0.00USD | | |
| 922417100 | 69,117 | VEECO INSTRUMENTS INC-DEL | | | | |
| 018804AH7 | 8,000 | ALLIANT TECHSYSTEMS INC CONV SR SUB NT | R/MD | 2.75 | 02/15/2024 | |
| 838518108 | 29,575 | SOUTH JERSEY INDUSTRIES | | | | |
| 695257105 | 38,783 | PACTIV CORP SHR | USD | 0.01USD | | |
| 595137100 | 40,332 | MICROSEMI CORP | | | | |
| 693718108 | 25,089 | PACCAR INC | | | | |
| 112463104 | 45,692 | BROOKDALE SENIOR LIVSHR | USD | 0.01USD | | |
| Y8565J101 | 94,119 | ***TEEKAY OFFSHORE PARTNERS LP | | | | |
| 868536103 | 48,617 | SUPERVALU INC | | | | |
| 73936B408 | 33,570 | POWERSHARES DB MULTI-SECTOR COMDTY TR AGRICULTURE FUND ETF | | | | |
| 595017104 | 36,985 | MICROCHIP TECHNOLOGY INC | | | | |
| 29257A106 | 54,370 | ***ENCORE ENERGY PARTNERS LP | | | | |
| 86806M205 | 117,227 | SUPERIOR BANCORP NEW | | | | |
| 5297771107 | 31,864 | LEXMARK INTERNATIONAL INC CL A | | | | |
| 000957100 | 47,271 | ABM INDUSTRIES INC | | | | |
| 16941M109 | 20,027 | CHINA MOBILE LTD 1 ADR REPR 05.00 SHR | | | | |
| 833034101 | 18,962 | SNAP-ON INC | | | | |
| 781258108 | 28,703 | RUDDICK CORP SHR | USD | 0.00USD | | |
| 589433101 | 34,838 | MEREDITH CORP | | | | |
| 90333E108 | 185,503 | USEC INC | | | | |
| 867914103 | 18,761 | SUNTRUST BANKS INC | | | | |
| 637417108 | 42,141 | NATIONAL RETAIL PROPERTIES INC | | | | |
| 030111108 | 47,833 | AMERICAN SUPERCONDUCTOR CORP | | | | |
| 719358103 | 2,582,475 | PHOTOMEDEX INC | | | | |
| 225448208 | 54,300 | ***CREDIT SUISSE GUERNSEY BRH CAP NT TIER 1 PFD 7.9% | | | | |
| 14052H506 | 98,829 | CAPITAL TRUST INC MD CL A NEW | | | | |
| 235851102 | 13,443 | DANAHER CORP | | | | |
| 482423100 | 26,656 | KBW INC | | | | |
| 749607107 | 16,669 | RLI CORP | | | | |
| 770323103 | 39,005 | ROBERT HALF INTERNATIONAL INC | | | | |
| 053494100 | 26,318 | AVATAR HOLDINGS INC | | | | |
| 88338T104 | 76,152 | THERAVANCE INC | | | | |
| 247850100 | 14,260 | DELTIC TIMBER CORP SHR | USD | 0.01USD | | |
| 929740108 | 19,592 | WABTEC CORP | | | | |
| 32054K103 | 31,505 | FIRST INDUSTRIAL REALTY TR | | | | |
| 890088107 | 174,325 | TOMOTHERAPY INC | | | | |
| 252784301 | 100,563 | DIAMONDROCK HOSPITALREIT | USD | 0.01USD | | |
| 680033107 | 41,089 | OLD NATIONAL BANCORP-IND | | | | |
| 880770102 | 112,802 | TERADYNE INC | | | | |
| 233835AK3 | 9,000 | DAIMLER FINANCE NORTH AMERICA LLC 8.000% 20100615 | | | | |
| 281020107 | 24,199 | EDISON INTERNATIONAL | | | | |
| 820280105 | 30,034 | SHAW GROUP INC | | | | |
| 25243Q205 | 13,295 | ***DIAGEO PLC-SPONSORED ADR NEW REPSTG 4 ORD SHS | | | | |
| 398905109 | 34,365 | GROUP 1 AUTOMOTIVE INC | | | | |
| 18359R103 | 20,233 | CHEMED CORP SHR | USD | 1.00USD | | |
| 37250B104 | 313,436 | ***GENTIUM SPA AMERICAN DEPOSITARY SHARES | | | | |
| 896108200 | 55,582 | TRICO MARINE SERVICES INC | | | | |
| 693366205 | 26,131 | PICO HOLDINGS INC | | | | |
| 83088M102 | 112,691 | SKYWORKS SOLUTIONS ISHR | USD | 0.25USD | | |
| 486806108 | 41,239 | KAYNE ANDERSON MLP INVT CO | | | | |
| 30225N105 | 60,141 | EXTERRAN PARTNERS LPMLP | NPV | USD | | |
| 032654105 | 33,388 | ANALOG DEVICES INC | | | | |
| 870738101 | 22,951 | SWIFT ENERGY CO (HOLDING COMPANY) | | | | |
| 45784P101 | 58,411 | INSULET CORPORATION | | | | |
| 216640AE2 | 4,000 | COOPER CAMERON CORP CONV SR DEB | R/MD | 1.50 | 05/15/2024 | |
| 971807102 | 31,224 | WILMINGTON TRUST CORP | | | | |
| 04010L103 | 77,403 | ARES CAPITAL CORPORATION | | | | |
| 026874107 | 449,549 | AMERICAN INTERNATIONAL GROUP INC | | | | |
| 29255W100 | 20,792 | ENCORE ACQUISITION CSHR | USD | 0.01USD | | |
| 74765E109 | 724,165 | QUANTUM FUEL SYSTEMSSHR | USD | 0.00USD | | |
| 018802108 | 27,450 | ALLIANT ENERGY CORP SHR | USD | 0.01USD | | |
| 09063H107 | 32,682 | BIOMED REALTY TRUST INC | | | | |
| 023608102 | 21,870 | AMEREN CORP SHR | USD | 0.01USD | | |
| 958254104 | 68,466 | WESTERN GAS PARTNERSMLP | NPV | USD | | |
| 87425E103 | 57,080 | ***TALISMAN ENERGY INC | | | | |
| 384313102 | 57,975 | GRAFTECH INTERNATIONAL LTD | | | | |
| 269248104 | 271,678 | E TRADE FINANCIAL CORPORATION | | | | |
| 148711104 | 211,243 | CASUAL MALE RETAIL GROUP INC | | | | |
| 29078E105 | 21,414 | EMBARQ CORPORATION | | | | |
| 257559104 | 184,819 | DOMTAR CORPORATION | | | | |
| 948626106 | 22,876 | WEIGHT WATCHERS INTESHR | USD | 0.00USD | | |

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| Cusip | Par Value | Description |
|-----------|-----------|--|
| 90385D107 | 30,416 | ULTIMATE SOFTWARE GROUP INC |
| 054540109 | 570,845 | AXCELIS TECHNOLOGIES INC |
| 92946N104 | 53,980 | VITAL IMAGES INC |
| 709631105 | 22,869 | PENTAIR INC SHR USD 0.16USD |
| 48121Y102 | 27,032 | INTREPID POTASH INC |
| 862685104 | 49,623 | STRATASYS INC |
| 790148100 | 23,107 | ST JOE CO |
| 320867104 | 29,147 | FIRST MIDWEST BANCORP INC/L |
| 171779309 | 84,815 | CIENA CORP SHR USD 0.01USD |
| 278768106 | 31,885 | ECHOSTAR CORPORATION |
| 678002106 | 5,600 | OIL SVC HOLDRS TR OIL SVC HOLDRS DEPOSITARY RCPT |
| 020520102 | 51,524 | ALON USA ENERGY INC |
| 88632Q103 | 120,566 | TIBCO SOFTWARE INC |
| 179895107 | 20,985 | CLARCOR INC |
| 00163T109 | 17,735 | AMB PROPERTY CORP REIT |
| 502175102 | 29,693 | LTC PROPERTIES INC |
| 27874N105 | 55,368 | ECHOLON CORP |
| 913543104 | 22,605 | UNIVERSAL FOREST PRODUCTS INC |
| 904767704 | 29,860 | UNILEVER PLC NEW ADR(1 1) |
| 492515101 | 2,123,717 | KERYX BIOPHARMACEUTISHR USD 0.00USD |
| 125896100 | 84,528 | CMS ENERGY CORP SHR USD 0.01USD |
| 12662P108 | 66,444 | CVR ENERGY INC |
| 808627103 | 26,146 | SCIELE PHARMA INC SHR USD 0.00USD |
| 543182101 | 10,411 | LONGS DRUG STORES CORP |
| 859152100 | 21,193 | STERIS CORP |
| 431291103 | 20,946 | HILAND PARTNERS LP |
| 31428X106 | 8,377 | FEDEX CORP |
| 303250104 | 30,882 | FAIR ISAAC CORP |
| 84782L105 | 371,477 | SPECTRUM BRANDS INC SHR USD 0.01USD |
| G87210103 | 40,531 | UTI WORLDWIDE INC |
| 002535201 | 27,609 | AARON RENTS INC NEW |
| 855030102 | 31,263 | STAPLES INC |
| 65246V205 | 784 | NEWS CORP FIN TR II SR EXCHANGEABLE BUCS 144A 0.75% 03/15/2023 R/M/D 75 03/15/2023 |
| 78486Q101 | 12,697 | SVB FINANCIAL GROUP |
| 505597104 | 16,372 | LACLEDE GROUP INC |
| 313747206 | 8,843 | FEDERAL REALTY INVT TRUST SHS BEN INTEREST NEW |
| 913483103 | 29,729 | UNIVERSAL ELECTRONICS INC |
| 35952W103 | 16,119 | FUEL SYSTEMS SOLUTIONS INC |
| 881609101 | 43,019 | TESORD CORP |
| 72200M108 | 60,796 | PIMCO CALIFORNIA MUNI INCOME FUND II |
| 92240G101 | 27,785 | VECTREN CORP SHR USD 0.00USD |
| 44244K109 | 36,684 | HOUSTON WIRE & CABLESHR NPV USD |
| 48242W106 | 43,411 | KBR INC |
| 419870100 | 26,693 | HAWAIIAN ELECTRIC INDUSTRIES INC |
| 317923100 | 68,028 | FINISH LINE INC-CL A |
| 749227104 | 110,861 | RAIT FINANCIAL TRUST |
| 09256C105 | 65,016 | BLACKROCK ENHANCED EQUITY YIELD FD INC |
| 129915203 | 447,081 | CALIFORNIA COASTAL CSHR USD 0.05USD |
| 58500P107 | 323,849 | MEDIS TECHNOLOGIES LTD |
| 554362101 | 10,479 | MACERICH CO |
| 205768203 | 13,232 | COMSTOCK RESOURCES INC NEW |
| 050095108 | 18,066 | ATWOOD OCEANICS INC SHR USD 1.00USD |
| 594960106 | 306,295 | MICROVISION INC-WASH |
| 29265N108 | 14,409 | ENERGEN CORP |
| 50540R409 | 9,140 | LABORATORY CRP OF AMER HLDGS |
| 435763107 | 23,525 | HOLLY ENERGY PARTNERS L P UNIT REPSTG LIMITED INTEREST |
| 73935X195 | 43,179 | POWERSHARES EXCHANGE TRADED FOTR LISTED PRIVATE EQUITY PORTFOLIO |
| 89147L100 | 25,784 | TORTOISE ENERGY INFRTTRUST USD 0.00USD |
| 7591EP100 | 50,629 | REGIONS FINANCIAL CORP |
| 169656204 | 13,837 | ***CHIPOTLE MEXICAN GRILL INC CLASS B |
| 874054109 | 42,501 | TAKE-TWO INTERACTIVE SOFTWARE |
| 617700109 | 11,407 | MORNINGSTAR INC |
| 37245X203 | 24,720 | GENTEK INC COM NEW |
| 220873103 | 88,323 | CORUS BANKSHARES INC |
| 12721E102 | 13,877 | ***CADBURY PLC SPONSORED ADR |
| 485741106 | 7,092 | ITRON INC |
| 019226402 | 37,137 | ALLIED IRISH BANKS P 1 ADR REPR 02.00 SHR |
| 913915104 | 37,120 | UNIVERSAL TECHNICAL SHR USD 0.00USD |
| 824756102 | 22,428 | MUELLER INDUSTRIES INC |
| 171340102 | 10,083 | CHURCH & DWIGHT CO INC |
| 13321L108 | 28,882 | CAMECO CORP SHR CAD 0.00USD |
| 189754104 | 22,411 | COACH INC |
| 451863108 | 707,945 | IDEARC INC |
| 737630103 | 14,022 | POTLATCH CORPORATION NEW |
| 367905106 | 18,970 | GAYLORD ENTERTAINMENTSHR USD 0.01USD |
| 69404P101 | 26,340 | PACIFIC CAPITAL BANCORP |
| 754730109 | 20,817 | RAYMOND JAMES FINANCIAL INC |
| 233153105 | 84,823 | ***DCT INDUSTRIAL TRUST INC GERMAN LISTED |
| 85082P105 | 18,360 | WESCO INTERNATIONAL INC |
| 73935X666 | 40,600 | POWERSHARES EXCHANGE-TRADED FUND TRUST DYNAMIC BUILDING & CONSTRUCTION PORTFOLIO |

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| Cusip | Par Value | Description |
|-----------|-----------|--|
| 712714302 | 52,276 | PEOPLESUPPORT INC |
| 858907108 | 52,873 | STERLING BANCSHARES INC/TX |
| 268057106 | 73,142 | DYNAMICS RESEARCH CORP |
| 014482103 | 13,090 | ALEXANDER & BALDWIN INC |
| 73935X849 | 38,400 | POWERSHARES EXCHANGE TRADED FUND TRUST DYNAMIC FOOD & BEVERAGE PORTFOLIO |
| 47109U104 | 65,576 | JAPAN SMALLER CAPITALIZATION FD INC |
| 04269E107 | 201,166 | ARQULE INC |
| 828806109 | 6,555 | SIMON PROPERTY GROUPEIT USD 0.00USD |
| 025932104 | 23,293 | AMERICAN FINANCIAL GROUP INC |
| 460890AT7 | 6,000 | INTERPUBLIC GROUP OF CONV BOND 4.5 %15Mar23 |
| 17306R204 | 41,921 | CITIGROUP CAPITAL VI PFD 6.9500 15Sep31 25.00USD |
| 26613Q106 | 39,755 | DUPONT FABROS TECHNOLOGY INC COMMON STOCK |
| 600544100 | 22,121 | HERMAN MILLER INC |
| 78462W106 | 21,430 | ***S OIL CORPORATION SPONSORED ADR REPSTG COM SHS |
| 930059100 | 24,810 | WADDELL & REED FINANCIAL INC CL A |
| 30212P105 | 38,880 | EXPEDIA INC DEL |
| 270321102 | 75,170 | EARTHLINK INC SHR USD 0.01USD |
| 315405100 | 26,511 | FERRO CORP |
| 12477X106 | 50,835 | CAI INTERNATIONAL INC COM |
| 989139100 | 1,206,834 | ***ZARLINK SEMICONDUCTOR INC |
| 891906109 | 33,276 | TOTAL SYSTEM SERVICES INC |
| 016804104 | 5,527 | ALLIANT TECHSYSTEMS SHR USD 0.01USD |
| 56845T305 | 26,014 | MARINER ENERGY INC SHR USD 0.00USD |
| 008073108 | 18,083 | AEROVIRONMENT INC |
| 227046109 | 154,466 | CROCS INC |
| 29250N105 | 14,973 | ***ENBRIDGE INC US LISTING |
| 436440101 | 28,897 | HOLOGIC INC |
| 452521107 | 86,984 | IMMERSION CORPORATION |
| 235651AF9 | 5,000 | DANAHER CORP LIQUID YIELD OPT NT CONV DEB RMD0000 01/22/2021 |
| 81662W108 | 75,992 | SEMGROUP ENERGY PARTNERS L P COM UNIT REPSTG LTD PARTNERSHIPINT |
| 126132109 | 4,953 | CNOOC LTD-ADR |
| 00817Y106 | 14,817 | AETNA INC NEW |
| 689648103 | 18,780 | OTTER TAIL CORP SHR USD 5.00USD |
| 212485106 | 38,235 | CONVERGYS CORP SHR USD 0.00USD |
| 046265104 | 25,867 | ASTORIA FINANCIAL CORP |
| 758449103 | 8,597 | REGENCY CENTERS CORPREIT USD 0.01USD |
| 637138108 | 31,446 | NATIONAL PENN BANCSHSHR USD 0.00USD |
| 371532102 | 15,584 | GENESCO INC |
| 480335201 | 13,824 | INTERNATIONAL SPEEDWAY CORP CL A |
| 57383T103 | 15,034 | MARVEL ENTERTAINMENTSHR USD 0.01USD |
| 63633D104 | 16,023 | NATIONAL HEALTH INVESTORS INC |
| 16411R208 | 205,394 | CHENIERE ENERGY INC SHR USD 0.00USD |
| 817565104 | 58,126 | SERVICE CORP INTERNATIONAL |
| 021373105 | 262,968 | ***ALTAIR NANOTECHNOLOGIES INC |
| 03070Q101 | 34,087 | AMERISTAR CASINOS INSHR USD 0.01USD |
| 210785308 | 28,647 | ***CONTINENTAL AIRLIN CLASS B COM MEXICAN LISTED |
| 343389102 | 50,943 | FLOTEK INDUSTRIES INSHR USD 0.00USD |
| 72369H106 | 52,832 | PIONEER HIGH INCOME TR |
| 98975F101 | 61,917 | ZORAN CORP SHR USD 0.00USD |
| 572901106 | 16,018 | MARTEK BIOSCIENCES CSHR USD 0.10USD |
| 303726103 | 54,724 | FAIRCHILD SEMICON INTERNATIO |
| 224399105 | 16,279 | CRANE CO |
| 203372107 | 12,789 | COMMSCOPE INC |
| 45817G102 | 240,300 | INTELLI-CHECK - MOBISHR USD 0.00USD |
| 404303109 | 42,159 | HSN INC SHR USD 0.01USD |
| 007974108 | 12,800 | ADVENT SOFTWARE INC |
| 192108106 | 287,404 | ***COEUR D ALENE MINES CORP CANADIAN LISTED |
| 650111107 | 37,441 | NEW YORK TIMES CO-CL A |
| 868873100 | 16,581 | SURMODICS INC |
| 583334107 | 20,988 | MEADWESTVACO CORP SHR USD 0.01USD |
| 37247D106 | 55,091 | GENWORTH FINANCIAL INC COM CL A |
| 855082103 | 250,000 | ***STAR ASIA FIN LTD ORD SHS 144A |
| 729251106 | 9,158 | PLUM CREEK TIMBER CO INC COM |
| 87019E107 | 13,479 | NSTAR |
| 232674507 | 84,280 | CYPRESS BIOSCIENCE INC |
| 265026104 | 31,608 | DUNCAN ENERGY PARTNERS L P COM UNIT REPSTG LTD PARTNER |
| 52602E102 | 15,010 | LENDER PROCESSING SVCS INC |
| 45167R104 | 15,559 | IDEX CORP |
| 651587107 | 8,998 | NEWMARKET CORPORATION |
| 04269Q102 | 53,681 | ARRIS GROUP INC SHR USD 0.01USD |
| 292758200 | 32,257 | ENERGYSOLUTIONS INC SHR USD 0.01USD |
| 419879101 | 50,528 | HAWAIIAN HOLDINGS INSHR USD 0.01USD |
| 981475106 | 18,954 | WORLD FUEL SERVICES CORP |
| 58733R102 | 17,082 | MERCADOLIBRE INC |
| 47189R104 | 1,137,000 | JAVO BEVERAGE CO INCshr USD 0.00USD |
| 087511105 | 43,400 | BARE ESSENTIALS INC |
| 258598101 | 41,712 | DOUBLE-TAKE SOFTWARE INC |
| 649445103 | 25,931 | NEW YORK COMMUNITY BANCORP INC |
| 921659106 | 504,790 | VANDA PHARMACEUTICALS INC |
| 55608B105 | 31,513 | MACQUARIE INFRASTRUCshr USD 0.00USD |

Schedule A

| Cusip | Par Value | Description |
|-----------|-----------|--|
| 375558103 | 10,120 | GILEAD SCIENCES INC |
| 171232101 | 8,336 | CHUBB CORP |
| 231269101 | 370,684 | CURIS INC |
| 019588AD2 | 5,000 | ALLIED WASTE NORTH AMERICA |
| 87157D109 | 15,974 | SYNAPTICS INC |
| 27579R104 | 28,854 | EAST WEST BANCORP INC |
| 941848103 | 8,395 | WATERS CORP SHR USD 0.01USD |
| 22160QAC8 | 3,000 | COSTCO WHOLESALE COR CONV BOND ZEROCPN19Aug17 |
| 902973304 | 13,936 | US BANCORP |
| 223621103 | 61,210 | COWEN GROUP INC |
| 858588100 | 8,501 | STEPAN CO |
| 127055101 | 14,645 | CABOT CORP |
| 918204108 | 5,700 | V F CORP |
| 89378V100 | 26,334 | TRANSMONTAIGNE PARTNLP NPV USD |
| 252603105 | 17,420 | DIAMOND FOODS INC |
| 16941R108 | 5,501 | ***CHINA PETE & CHEM CORP SPONSORED ADR REPSTG H SHS |
| 58405U102 | 9,228 | MEDCO HEALTH SOLUTIONS INC |
| G87743107 | 13,284 | ***ORIENT EXPRESS HOTELS LTD CL A SHS |
| 955308105 | 8,997 | WEST PHARMACEUTICAL SERVICES |
| 902252105 | 28,362 | TYLER TECHNOLOGIES ISHR USD 0.01USD |
| 881451108 | 200,451 | TERRESTAR CORP SHR USD 0.01USD |
| 530555101 | 14,793 | LIBERTY GLOBAL INC CLASS A |
| 47102X105 | 18,279 | JANUS CAPITAL GROUP INC |
| 948849104 | 11,827 | WEIS MARKETS INC |
| 00372Q201 | 39,889 | ***ABN AMRO CAPT FDNG TR VII 6.08% PERP NON CUM GTD TRUST PFD SECS |
| 485754208 | 32,477 | I2 TECHNOLOGIES INC NEW |
| 783549108 | 8,303 | RYDER SYSTEM INC |
| 760281204 | 14,727 | REPUBLIC BANCORP INC-KY CL A |
| 093679108 | 203,332 | BLOCKBUSTER INC CL A |
| 577776107 | 90,375 | MAXYGEN INC |
| 48018M104 | 7,200 | INTERNATIONAL POWER 1 ADR REPR 10.00 SHR |
| 802809103 | 34,218 | SANTANDER BANCORP |
| 696639103 | 48,963 | PALM HARBOR HOMES INSHR USD 0.01USD |
| 749121109 | 121,148 | QWEST COMMUNICATIONS INTL |
| 452553308 | 20,150 | IMPALA PLATINUM HOLD 1 ADR REPR 01.00 SHR |
| 83189Y108 | 64,093 | SMART BALANCE INC |
| 284142100 | 27,515 | DUCKWALL-ALCO STORESSHUR USD 0.00USD |
| 740215108 | 28,634 | PRECISION DRILLING TUNIT CAD 0.00USD |
| 760943100 | 22,612 | RES-CARE INC |
| 880345103 | 10,572 | TENNANT CO |
| 459028106 | 17,799 | INTERNATIONAL ASSETSSHUR USD 0.01USD |
| 88184L100 | 22,000 | TESSERA TECHNOLOGIES INC |
| 78355W841 | 8,251 | RYDEX S&P EQUAL WEIGHT HEALTH CARE ETF |
| 928703107 | 40,703 | VOLT INFORMATION SCIENCES INC |
| 85528P108 | 34,038 | STARENT NETWORKS CORP |
| 484288422 | 12,409 | ISHARES TRUST S&P WORLD EX-US PROPERTY INDEXFUND |
| 743608105 | 12,950 | PROSPERITY BANCSHARES INC |
| 903293405 | 14,845 | USG CORP NEW |
| 71361V303 | 10,551 | ***PERDIGAO S A INDUSTRIA SPONSORED ADR REPSTG COM |
| 754907103 | 8,701 | RAYONIER INC REIT |
| 022276109 | 23,156 | ***ALUMINUM CORP CHINA LTD SPONSORED ADR REPSTG H SHS |
| 267475101 | 32,485 | DYCOM INDUSTRIES INC |
| 81721M109 | 16,963 | SENIOR HOUSING PROP TRUST |
| 854532108 | 11,045 | STANLEY INC |
| 78483X863 | 10,168 | SPDR DJ WILSHIRE INTERNATIONAL REAL ESTATE ETF ETF |
| 45245A107 | 17,758 | IMATION CORP SHR USD 0.01USD |
| 67072T108 | 47,610 | NUVEEN FLOATING RATE TRUST NPV USD |
| 101137107 | 29,787 | BOSTON SCIENTIFIC CORP |
| 484287614 | 8,139 | ISHARES RUSSELL 1000 GROWTH |
| 125908107 | 14,859 | CSS INDUSTRIES INC |
| 625453105 | 96,104 | MULTIMEDIA GAMES INC |
| 591018809 | 42,827 | METABOLIX INC |
| 617468103 | 14,800 | MORGAN STANLEY CHINA A SHARE FUND INC |
| 48612H402 | 13,437 | J CREW GROUP INC COMMON STOCK |
| 90338S102 | 205,665 | ***U S GEOTHERMAL INC |
| 69423U107 | 262,794 | PACIFIC ETHANOL INC SHR USD 0.00USD |
| 08883T200 | 39,713 | BIDZ COM INC |
| 20478N100 | 84,674 | COMPUCREDIT CORP |
| 127190304 | 8,278 | CACI INTERNATIONAL INC -CL A |
| 484287796 | 9,990 | ISHARES TRUST DOW JONES US ENERGY SECTOR INDEX FUND |
| 09064X101 | 38,674 | BIOMIMETIC THERAPEUTICS INC |
| 74386K104 | 42,235 | ***PROVIDENT ENERGY TR TR UNIT (US LISTED) |
| 934550104 | 52,502 | WARNER MUSIC GROUP CSHR USD 0.00USD |
| 87651B104 | 53,838 | TASER INTERNATIONAL INC |
| 549271104 | 7,928 | LUBRIZOL CORP SHR USD 0.00USD |
| 682904105 | 48,434 | THAI FUND INC |
| 358434108 | 201,105 | FRIEDMAN BILLINGS RAMSEY-A |
| 126153105 | 7,815 | ***CPFL ENERGIA S A SPONSORED ADR |
| 313586109 | 871,583 | FANNIE MAE (FEDERAL NATL MTG ASSN) |
| 649902GW7 | 3,800 | NEW YORK ST DORM AUTH SER C STATE PERSONAL INCOME TAX 2006R/MD 5.00 12/15/2020 |

Schedule A

| Cusip | Par Value | Description |
|-----------|-----------|---|
| 477839104 | 27,334 | JOHN BEAN TECHNOLOGIES CORP |
| 781748108 | 199,994 | RURALMETRO CORP |
| 839322103 | 135,516 | WASHINGTON MUTUAL INC |
| 87088G104 | 33,876 | NVIDIA CORP |
| 038923108 | 35,924 | ARBOR REALTY TRUST INC |
| 25748U109 | 8,761 | DOMINION RESOURCES INC VA NEW |
| 043635101 | 52,221 | ASCENT SOLAR TECHNOLOGIES INC |
| 82967H101 | 194,146 | SIRF TECHNOLOGY HOLDINGS INC |
| 969390109 | 8,879 | ZENITH NATIONAL INSURANCE CP |
| 26483E100 | 3,834 | DUN & BRADSTREET CORP NEW |
| 112900105 | 19,703 | BROOKFIELD PROPERTIES CORP |
| 23126R101 | 420,076 | CURAGEN CORP |
| 616968101 | 20,582 | MORGAN STANLEY EASTERN EUROPE FUND INC |
| 25468Y107 | 19,666 | DISCOVERY HOLDING CO CLASS A |
| 783859101 | 8,946 | S & T BANCORP INC |
| 91879Q109 | 8,779 | VAIL RESORTS INC |
| 83616T108 | 47,426 | SOURCEFIRE INC |
| 827048109 | 6,355 | SILGAN HOLDINGS INC |
| 302520101 | 20,184 | FNB CORP |
| 828852105 | 9,496 | NCI BUILDING SYSTEMS INC |
| 42222N103 | 134,696 | HEALTHSTREAM INC |
| 363127200 | 120,192 | GAINSCO INC SHR USD 0.10USD |
| 294752100 | 15,464 | EQUITY ONE INC REIT USD 0.01USD |
| 874063108 | 16,396 | TAL INTERNATIONAL GRSHR USD 0.00USD |
| 297178105 | 2,694 | ESSEX PROPERTY TRUST INC |
| 73179P106 | 49,149 | POLYONE CORPORATION |
| 337915102 | 13,208 | FIRSTMERIT CORP |
| 217204106 | 7,887 | COPART INC |
| 204149108 | 8,851 | COMMUNITY TRUST BANCORP INC |
| 74975N105 | 34,897 | RTI BIOLOGICS INC SHR USD 0.00USD |
| 045487105 | 14,265 | ASSOCIATED BANC-CORPSHR USD 0.01USD |
| 904311107 | 8,759 | UNDER ARMOUR INC CL A |
| 69784N104 | 11,502 | TRUE RELIGION APPAREL INC |
| 98233Q105 | 11,413 | DO NOT USE WRIGHT EXPRESS CORP |
| 71649T104 | 2,699,278 | PETROHUNTER ENERGY CORPORATION |
| 707885109 | 14,079 | PENN WEST ENERGY TRUST |
| 81369Y886 | 9,853 | UTILITIES SELECT SECTOR SPDR FUND ETF |
| 118759109 | 7,433 | BUCYRUS INTERNATIONAL INC |
| 858155203 | 32,013 | STEELCASE INC-CL A |
| 535763106 | 2,529,439 | LINK ENERGY LLC |
| 23251P102 | 18,891 | CYBERONICS INC SHR USD 0.01USD |
| 11133T103 | 20,535 | BROADRIDGE FINANCIAL SOLUTIONS INC |
| 678046103 | 120,403 | OILSANDS QUEST INC |
| 261808103 | 9,261 | DRESSER-RAND GROUP ISHR USD 0.01USD |
| 722014107 | 35,092 | PIMCO HIGH INCOME FUND |
| 22282E102 | 13,239 | COVANTA HOLDING CORPORATION |
| 12738T100 | 30,905 | CADENCE PHARMACEUTICALS INC |
| 913456109 | 6,218 | UNIVERSAL CORP/RICHMSHR USD 0.00USD |
| 45665Q103 | 7,184 | INFINITY PROPERTY & CASUALTY CORP |
| 62944T105 | 534 | NVR INC |
| 872960109 | 16,171 | TNS INC |
| 13281KLA4 | 3,000 | CAMDEN CNTY N J IMPT AUTH LEASE REV CNTY GTD R/MO 5.00 09/01/2019 |
| 747277101 | 18,263 | QLOGIC CORP |
| 943315101 | 31,589 | WAUSAU PAPER CORP FORMERLY WAUSAU-MOSINEE PAPER CORP |
| 00762W107 | 10,240 | ADVISORY BOARD CO/THE |
| 913275103 | 11,310 | UNITRIN INC SHR USD 0.10USD |
| 43365Y104 | 10,000 | HITTITE MICROWAVE CORP |
| 84190A103 | 45,920 | NEUBERGER BERMAN REAL EST SECURITIES INCOME FUND |
| 152319109 | 502,121 | CENTILLIUM COMMUNICATIONS IN |
| 238113104 | 6,040 | DATASCOPE CORP |
| 92336G106 | 212,237 | VERASUN ENERGY CORP |
| 185385309 | 30,385 | CLEARWIRE CORP CL A |
| 775711104 | 15,274 | ROLLINS INC |
| 112585104 | 11,433 | ***BROOKFIELD ASSET MANAGEMENT INC CLASS A LTD VTG SHS US LISTED |
| 203607106 | 11,289 | COMMUNITY BANK SYSTESHR USD 1.00USD |
| 36867G209 | 494,737 | GENAERA CORP SHR USD 0.00USD |
| 84649R101 | 151,999 | SPANSION INC CL A |
| 74762E102 | 10,407 | QUANTA SERVICES INC |
| 67081U108 | 26,400 | NUVEEN INSURED CALIFORNIA PREMIUM INCOME MUN FUND 2 INC |
| 206016107 | 19,010 | CONCEPTUS INC SHR USD 0.00USD |
| 904214103 | 15,999 | UMPQUA HOLDINGS CORPSHR USD 0.00USD |
| 816300107 | 12,079 | SELECTIVE INSURANCE GROUP INC |
| 254423106 | 7,973 | DO NOT USE IHOP CORP |
| 239359102 | 5,909 | DAWSON GEOPHYSICAL CSHR USD 0.33USD |
| 879939106 | 21,330 | TELETECH HOLDINGS INC |
| 60740F105 | 12,022 | MOBILE MINI INC |
| 091935502 | 6,800 | BLACKBOARD INC SHR USD 0.01USD |
| 294821608 | 29,135 | ERICSSON (LM) TEL-SP ADR |
| 88033R205 | 280,615 | TENGASCO INC SHR USD 0.00USD |
| 362607301 | 12,471 | ***GAFISA S A SPONSORED ADR REPSTG 2 COM SHS |

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| Cusip | Par Value | Description |
|-----------|-----------|---|
| 398433102 | 33,038 | GRIFFON CORPORATION |
| 336453105 | 36,696 | FIRST STATE BANCORPORATION |
| 128125101 | 31,874 | CALAMOS STRATEGIC TOTAL RETURNFUND |
| 252131107 | 36,765 | DEXCOM INC |
| 493306100 | 22,589 | KEYNOTE SYS INC |
| 552690109 | 10,318 | MDU RESOURCES GROUP INC |
| 084670108 | 28 | BERKSHIRE HATHAWAY INC-DEL CL A |
| 681936100 | 15,819 | OMEGA HEALTHCARE INVESTORS INC |
| 458743101 | 16,340 | INTERLINE BRANDS INC |
| 482738101 | 29,849 | KVH INDUSTRIES INC SHR USD 0.01USD |
| 682189105 | 38,232 | ON SEMICONDUCTOR CORSHR USD 0.01USD |
| 553829102 | 16,479 | MVC CAPITAL INC SHR USD 0.01USD |
| 158496109 | 44,112 | CHAMPION ENTERPRISES INC |
| 44934T105 | 31,270 | ICX TECHNOLOGIES INC |
| 028731107 | 39,186 | AMERICAN ORIENTAL BISHR USD 0.00USD |
| 30064E109 | 10,330 | EXACTECH INC |
| 292218104 | 16,170 | EMPLOYERS HLDGS INC |
| 470355207 | 10,750 | JAMES RIVER COAL CO NEW |
| 595112103 | 82,724 | MICRON TECHNOLOGY INC |
| 869362103 | 84,228 | ***SUTOR TECHNOLOGY GROUP LIMI |
| 170404305 | 52,802 | CHORDIANT SOFTWARE ISHR USD 0.00USD |
| 69366A100 | 13,324 | PSS WORLD MEDICAL INC 4 |
| 901166108 | 28,712 | TWEEN BRANDS INC SHR USD 0.01USD |
| 27829C105 | 21,061 | EATON VANCE TAX-MANAGED GLOBALBUY-WRITE OPPORTUNITIES FD |
| 865378103 | 119,702 | SULPHCO INC SHR USD 0.00USD |
| 96823206 | 6,207 | WILEY (JOHN) & SONS -CL A |
| 42219D308 | 867,999 | HEALTHAXIS INC NEW |
| 81748W108 | 20,871 | MORGANS HOTEL GROUP CO |
| 12802T101 | 25,815 | CAL DIVE INTL INC |
| 484287507 | 3,500 | ISHARES TRUST S&P MIDCAP 400 INDEX FUND |
| 829484106 | 10,856 | NYMAGIC INC SHR USD 1.00USD |
| 34958B106 | 24,622 | FORTRESS INVT GROUP LLC CL A |
| 670006105 | 46,122 | NOVELL INC |
| 27829G106 | 15,835 | EATON VANCE RISK MANAGED DIVERSIFIED EQUITY INCOME FD |
| 172906105 | 8,086 | CINTAS CORP |
| 743263105 | 5,771 | PROGRESS ENERGY INC |
| N07059186 | 12,591 | ***ASML HOLDING N V NEW YORK REGISTRY SHARES ADR NEW |
| 521865105 | 19,427 | LEAR CORP |
| 035290105 | 4,237 | ANIXTER INTERNATIONAL INC |
| 43005Q107 | 26,666 | HIGHLAND CREDIT STRATEGIES FUND |
| 74834L100 | 4,437 | QUEST DIAGNOSTICS INC |
| 652891100 | 5,033 | STANCORP FINANCIAL GROUP |
| 803111103 | 19,122 | SARA LEE CORP |
| 30161Q104 | 36,514 | EXELIXIS INC |
| 72764Y100 | 65,218 | PLATO LEARNING INC SHR USD 0.01USD |
| 16117M107 | 287,087 | CHARTER COMMUNICATIO SHR USD 0.00USD |
| 811543107 | 198 | SEABOARD CORP |
| 484287861 | 8,000 | DO NOT USE ISHARES S&P EUROPE 350 |
| 908205106 | 7,867 | UNISOURCE ENERGY CORSHR USD 0.00USD |
| 12561W105 | 8,917 | CLECO CORP HLDGS NEW COM |
| 96944B108 | 12,102 | ZEP INC |
| 484287200 | 2,000 | ISHARES TRUST S&P 500 INDEX FUND |
| 55027E102 | 9,767 | LUMINEX CORP SHR USD 0.00USD |
| 026760405 | 35,897 | AMERICAN INDEPENDENC SHR USD 0.01USD |
| 651718504 | 38,943 | NEWPARK RESOURCES SHR USD 0.01USD |
| 33610F109 | 13,247 | FIRST POTOMAC REALTY TRUST |
| 584583104 | 4,527 | MANTECH INTERNATIONAL SHR USD 0.01USD |
| 163731102 | 8,029 | CHEMICAL FINANCIAL CORP |
| 720279108 | 52,973 | PIER 1 IMPORTS INC |
| 82706C108 | 46,631 | ***SILICON MOTION TECHNOLOGY CORPORATION ADR |
| 14075T107 | 15,937 | CARACO PHARM LABS LTD |
| 92205F106 | 18,600 | VANGUARD NATURAL RESOURCES LLC |
| 23282W100 | 53,068 | CYTOKINETICS INC |
| 30218U108 | 1,012,515 | EXPRESSJET HOLDINGS INC |
| 190897108 | 19,281 | COBIZ FINANCIAL INC |
| 73936T474 | 10,144 | POWERSHARES INSURED NATIONAL MUNICIPAL BOND PORTFOLIO ETF |
| 00782L101 | 24,556 | ***ADVANTAGE ENERGY INCOME FUND TRUST UNITS US LISTED |
| 929309409 | 5,262 | ***WPP GROUP PLC AMERICAN DEPOSITARY SHARES |
| 74731Q103 | 24,524 | PZENA INVESTMENT MANAGEMENT INC CL A |
| 472147107 | 43,022 | JAZZ PHARMACEUTICALS INC |
| 14055X102 | 20,500 | CAPITALSOURCE INC |
| 42224N101 | 11,482 | HEALTHSPRING INC |
| 584688105 | 8,937 | MEDICINES CO |
| 55272X102 | 32,359 | MFA MORTGAGE INVESTMENTS INC |
| 607828100 | 14,818 | MODINE MANUFACTURING CO |
| 193459302 | 17,524 | COLEMAN CABLE INC |
| 913377107 | 16,439 | DO NOT USE UNIVERSAL AMER FINANCIAL CRP |
| 025537101 | 6,196 | AMERICAN ELECTRIC POWER CO INC |
| 75734R105 | 84,440 | REDDY ICE HOLDINGS ISHR USD 0.01USD |
| 45853X208 | 440,000 | INTERNATIONAL FUEL TECHNOLOGY INC NEW |

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| Cusip | Par Value | Description |
|-----------|-----------|---|
| 453836108 | 6,652 | INDEPENDENT BANK CORP-MASS |
| 302051206 | 26,689 | EXIDE TECHNOLOGIES NEW |
| 480074103 | 11,442 | JONES APPAREL GROUP INC |
| 05061W105 | 13,032 | ***BANCO MACRO S A SPONSORED ADR REPSTG CL B |
| 908214108 | 68,343 | UNISYS CORP |
| 749388104 | 8,490 | RC2 CORPORATION |
| 440327104 | 16,015 | HORACE MANN EDUCATORS CORP NEW |
| 73835X351 | 8,356 | POWERSHARES EXCHANGE-TRADED FOTR DYNAMIC HEALTHCARE SECTOR PORT |
| 268948106 | 24,217 | EAGLE BANCORP INC MD |
| 464592104 | 28,544 | ISLE OF CAPRI CASINOSHR USD 0.01USD |
| 543881106 | 15,691 | LORAL SPACE & COMMUNICATIONS |
| 939640108 | 355 | WASHINGTON POST CO-CL B |
| 002824AS9 | 2,000 | ABBOTT LABORATORIES MAKE WHOLE CALL |
| 237194105 | 7,193 | DARDEN RESTAURANTS ISHR USD 0.00USD |
| 147195101 | 4,346 | CASCADE CORP SHR USD 0.50USD |
| 453038408 | 4,854 | ***IMPERIAL OIL LTD NEW |
| 70159Q104 | 4,977 | PARKWAY PROPERTIES INC |
| 038149100 | 6,286 | APPLIED BIOSYSTEMS INC |
| 39153L106 | 8,570 | GREATBATCH INC SHR USD 0.00USD |
| 84129R100 | 20,573 | SOUTHCOAST FINANCIAL CORP |
| 00372P203 | 18,315 | ABN AMRO CAPITAL FUNDING TRUST V 5.9% PERP NON CUM GTD TRUST PFD SECS |
| 482740206 | 8,827 | KV PHARMACEUTICAL CO-CL A |
| 838904102 | 3,389 | NAVIGATORS GROUP INC SHR USD 0.10USD |
| 144285103 | 7,284 | CARPENTER TECHNOLOGY |
| 015271109 | 1,896 | ALEXANDRIA REAL ESTATE EQUITIES INC |
| 74834T103 | 13,994 | QUEST SOFTWARE INC |
| 268315108 | 47,882 | EDCI HOLDINGS INC |
| 12811R104 | 10,328 | CALAMOS ASSET MGMT INC CL A |
| 018606202 | 17,831 | ALLIANCE IMAGING INC DEL NEW |
| 09746Y105 | 204,837 | BOISE INC |
| 14067E506 | 16,350 | CAPSTEAD MORTGAGE COREIT USD 0.01USD |
| 248647101 | 19,801 | DELEK US HOLDINGS INC |
| 498904200 | 12,707 | KNOLL INC |
| 918194101 | 6,232 | VCA ANTECH INC |
| 750236101 | 38,346 | RADIAN GROUP INC |
| 523234102 | 23,616 | LECG CORP |
| 75025N102 | 17,945 | DO NOT USE RADIANT SYSTEMS INC |
| 22785U102 | 9,581 | CROSSTEX ENERGY LP LP 0.00EUR |
| 26873N108 | 8,262 | EMS TECHNOLOGIES INC SHR USD 0.10USD |
| 45841N107 | 9,874 | INTERACTIVE BROKERS GROUP INC |
| 647581107 | 2,933 | ***NEW ORIENTAL EDUCATION AND TECHNOLOGY GROUP INC SPONSORED ADR |
| 67551U105 | 14,171 | OCH ZIFF CAPITAL MANAGEMENT GROUP LLC CLASS A |
| 927118109 | 6,519,148 | VILLAGEEDocs INC (FRM VILLAGEFAX.COM) |
| 811054402 | 26,055 | EW SCRIPPS CO SHR USD 0.01USD |
| 88554D205 | 13,360 | 3D SYSTEMS CORP SHR USD 0.00USD |
| 317492106 | 7,445 | FINANCIAL FEDERAL CORP |
| 884453101 | 17,433 | THOMAS PROPERTIES GROUP INC |
| 073302101 | 9,035 | BE AEROSPACE INC |
| 401692108 | 37,369 | GUIDANCE SOFTWARE INSHR USD 0.00EUR |
| 173068200 | 14,100 | CITIGROUP CAPITAL IX 6.00% TRUST PFD SECS (TRUPS) DUE 2/14/2033 B/E |
| 790849103 | 4,089 | ST JUDE MEDICAL INC |
| 25746Q108 | 9,000 | DOMINION RESOURCES BXXX NPV USD |
| 15133V208 | 24,853 | CENTENNIAL COMMUNICATIONS CORPCL A |
| 76128Y102 | 43,100 | RETAIL VENTURES INC |
| 08915P101 | 16,984 | BIG 5 SPORTING GOODS CORP |
| 003654100 | 10,000 | ABIOMED INC |
| 800363103 | 6,334 | SANDY SPRING BANCORPSHR USD 1.00USD |
| 007942204 | 20,744 | ADVANTA CORP-CL B NON-VTG |
| 110448107 | 2,857 | BRITISH AMERICAN TOB 1 ADR REPR 02.00 SHR |
| 63009F105 | 20,000 | NANOSPHERE INC |
| 35671D790 | 123 | FREEPORT MCMORAN COPPER INC FORM FREEPORT MCMORAN COPPER INC PERP PFD CONV 5.5% |
| 844895102 | 5,796 | SOUTHWEST GAS CORP |
| 690768403 | 6,885 | OWENS-ILLINOIS INC SHR USD 0.01USD |
| 132011107 | 25,245 | CAMBREX CORP SHR USD 0.10USD |
| 648565107 | 16,745 | SPIRE CORP |
| 337932107 | 2,600 | FIRSTENERGY CORP SHR USD 0.10USD |
| 03820C105 | 6,314 | APPLIED INDUSTRIAL TSHR USD 0.00USD |
| 87163F106 | 9,146 | SYNVERSE HOLDINGS ISHR USD 0.00USD |
| 705560100 | 6,129 | PEET'S COFFEE & TEA SHR USD 0.00USD |
| 808194104 | 6,367 | A SCHULMAN INC |
| 92769R108 | 82,480 | VIRGIN MOBILE USA INC CL A |
| 832381206 | 27,772 | NATIONAL COAL CORP |
| 415864107 | 3,943 | HARSCO CORP |
| 854231107 | 5,893 | STANDEX INTERNATIONAL CORP |
| 17306N203 | 11,144 | CITIGROUP CAPITAL VI PFD 7 1250 31Jul31 25.00USD |
| Y84202107 | 10,760 | OCEANFREIGHT INC COMM STK |
| 37243V100 | 4,902 | GENOPTIX INC |
| 513647103 | 4,512 | LANCASTER COLONY CORP |
| 16938R103 | 14,219 | CHINA FIRE & SEC GROUP INC |
| 682159108 | 17,800 | ON ASSIGNMENT INC SHR USD 0.01USD |

Schedule A

| Cusip | Par Value | Description |
|-----------|-----------|---|
| 11373M107 | 12,652 | BROOKLINE BANCORP INC |
| 05518E202 | 8,000 | BAC CAPITAL TRUST III 7% TRUST PFD SEC DUE 8/15/32 |
| 78484R105 | 7,296 | SRA INTERNATIONAL INC CL A |
| 374163103 | 37,596 | GERON CORP |
| 018772103 | 36,472 | ALLIANCE ONE INTERNATIONAL INC |
| 457733103 | 38,472 | INSPIRE PHARMACEUTICALS INC |
| 371927104 | 12,413 | GENESIS ENERGY LP LP USD 0.00USD |
| 87182W100 | 6,717 | SYNNEX CORPORATION |
| 376535100 | 8,521 | GLADSTONE CAPITAL CORP |
| 78381P109 | 12,168 | S&P 500 COVERED CALLTRUST NPV USD |
| 723653101 | 10,000 | PIONEER DIVERSIFIED HIGH INCOME TRUST |
| 14159L103 | 5,479 | CARDINET INC |
| 149205106 | 8,596 | CATO CORP-CL A |
| 91359E105 | 3,836 | UNIVERSAL HEALTH RLTY INCOME |
| 71646M102 | 17,317 | PETROBRAS ENERGIA-SPON ADR |
| 858915101 | 116,700 | STERLING RESOURCES LSHR CAD 0.00CAD |
| 302301106 | 9,640 | EZCORP INC-CL A |
| 292562105 | 7,782 | ENCORE WIRE CORP |
| 72369J102 | 13,500 | PIONEER FLOATING RATE TRUST |
| 33735G107 | 10,534 | FIRST TR VALUE LINE 100 EXCHANGE TRADED FD |
| 514606102 | 5,859 | LANCE INC SHR USD 0.83USD |
| 667328106 | 4,956 | NORTHWEST BANCORP INSHR USD 0.10USD |
| 247918208 | 7,003 | DENBURY RESOURCES INC |
| 293306106 | 12,136 | DO NOT USE ENGLOBAL CORP |
| 390905107 | 10,133 | GREAT SOUTHERN BANCORP INC |
| 358435105 | 19,699 | FRIEDMAN INDUSTRIES INC |
| M84116108 | 25,556 | SILICOM LIMITED |
| 032159105 | 3,052 | AMREP CORP SHR USD 0.10USD |
| 483548103 | 4,373 | KAMAN CORP |
| 96952K107 | 13,995 | ZHONGPIN INC |
| 15101Q108 | 19,454 | CELESTICA INC |
| 87244T109 | 27,434 | TICC CAPITAL CORP |
| 73941U102 | 12,585 | POZEN INC |
| 345395206 | 6,224 | FORD MOTOR CO CAPITA CONV PFD 6.5 %15Jan32 |
| 48562P103 | 20,290 | KAPSTONE PAPER AND PACKAGING CORPORATION |
| M22013102 | 18,204 | |
| 59156R803 | 8,077 | METLIFE INC 6.5% NON CUM PFD SER B |
| 92112K107 | 12,923 | VAN KAMPEN ADVANTAGE MUNICIPALINCOME TRUST II |
| 589056101 | 30,986 | MERCER INTERNATIONAL INC |
| 88023U101 | 11,238 | TEMPUR PEDIC INTERNATIONAL INC |
| 831865209 | 2,816 | AO SMITH CORP SHR USD 1.00USD |
| 049513104 | 34,816 | ATMEL CORP |
| 17311H209 | 10,481 | CITIGROUP CAP XVII 6.35% ENHANCED TR PFD SECS-TRUPRS |
| 039762109 | 750 | ARDEN GROUP INC -CL A |
| 617466206 | 11,900 | MORGAN STANLEY CAP TRUST V 5.75% CAPTIAL SECS DUE 7/15/33 |
| 291841108 | 5,723 | EMPIRE DISTRICT ELECTRIC CO |
| 007094105 | 4,637 | ADMINISTAFF INC |
| 370442725 | 12,268 | GENERAL MOTORS CORP 7.375% SR NTS DUE 5/15/48 |
| 254543101 | 6,217 | DIODES INC SHR USD 0.66USD |
| 853628109 | 4,870 | STANDARD MICROSYSTEMS CORP |
| 859319105 | 9,804 | STERLING FINANCIAL CSHR USD 1.00USD |
| 896349105 | 11,965 | TRUSTCO BANK CORP NY |
| 568427106 | 13,806 | MARINE PRODUCTS CORPSHR USD 0.10USD |
| M0392N101 | 9,272 | ALADDIN KNOWLEDGE SYSTEMS |
| 05988L102 | 4,268 | ***BANCOLOMBIA SA SPONSORED ADR REPSTG 4 PREF |
| 030506109 | 5,041 | AMERICAN WOODMARK COSHR USD 0.00USD |
| 228903100 | 8,724 | CRYOLIFE INC |
| 58463J304 | 11,129 | MEDICAL PROPERTIES TRUST INC |
| 512815101 | 3,500 | LAMAR ADVERTISING CO-CL A |
| 052660107 | 56,653 | AUTHENTEC INC |
| 521050104 | 3,223 | LAYNE CHRISTENSEN CO |
| 90333L102 | 24,223 | U S CONCRETE INC |
| 78463B101 | 20,090 | S1 CORPORATION |
| 315293100 | 6,336 | FERRELLGAS PARTNERS-LP |
| P16994132 | 6,923 | BANCO LATINOAMERICANO EXP-E |
| 592688105 | 1,169 | METTLER-TOLEDO INTERNATIONAL |
| 173085200 | 7,733 | CITIGROUP CAPITAL XX 7.875% ENHANCED TRUST PREFERRED SECURITIES |
| 00681T106 | 12,877 | ACCO BRANDS CORP |
| 292784107 | 10,062 | ENERNOC INC SHR USD 0.00USD |
| 690370101 | 5,839 | OVERSTOCK.COM INC SHR USD 0.00USD |
| 443320106 | 2,904 | HUB GROUP INC-CL A |
| 265218103 | 7,781 | ELECTRO RENT CORP SHR USD 0.00USD |
| 013904305 | 25,680 | ***ALCATEL-LUCENT SPONSORED ADR |
| 537008104 | 3,739 | LITTELFUSE INC |
| 961640105 | 27,663 | WET SEAL INC-CL A |
| 878742204 | 3,399 | TECK COMINCO LTD SHR CAD 0.00EUR |
| 294100102 | 10,620 | ENZO BIOCHEM INC |
| 083904106 | 3,611 | BANK OF THE OZARKS |
| 33889X203 | 6,650 | FLEET CAPITAL TRUST PFD 7.2000 15Mar32 25.00USD |
| 33615C101 | 24,842 | FIRST REGIONAL BANCOSHR USD 0.00USD |

Schedule A

| Cusip | Par Value | Description |
|-----------|-----------|---|
| 860630102 | 2,399 | STIFEL FINANCIAL CORP |
| 98417K106 | 183,318 | XO HOLDINGS INC SHR USD 0.01USD |
| 559181102 | 24,567 | MAGMA DESIGN AUTOMATION INC |
| 209034107 | 7,208 | CONSOLIDATED COMMUNICATIONS |
| 26746E103 | 22,602 | DYAX CORP |
| 361268105 | 2,990 | G & K SERVICES INC CL A |
| 03152W109 | 6,656 | AMICUS THERAPEUTICS INC |
| 457461200 | 7,008 | INLAND REAL ESTATE CREIT USD 0.01USD |
| 109641100 | 5,395 | BRINKER INTERNATIONALSHR USD 0.10USD |
| 060505815 | 9,000 | BANK AMER CORP DEPOSITARY SH REPSTG 1/1000TH PFD SER E |
| 577933104 | 2,838 | MAXIMUS INC |
| 404030108 | 7,301 | H&E EQUIPMENT SERVICES INC |
| 243586104 | 264,294 | DECODE GENETICS INC |
| 456837202 | 7,465 | ***ING GROEP N V 7.05% PERP DEBT SECS |
| 125902106 | 7,743 | CPI CORP |
| 85856G100 | 5,503 | STELLARONE CORPORATION |
| 59156R504 | 8,023 | METLIFE INC FLOATING RATE NON CUM PFD SER A |
| 811707306 | 8,877 | SEACOAST BANKING CORSHR USD 0.10USD |
| 222660102 | 4,764 | COURIER CORP SHR USD 1.00USD |
| 832727101 | 18,759 | SMURFIT-STONE CONTAISHR USD 0.01USD |
| 268664109 | 3,847 | EMC INSURANCE GROUP INC |
| 553531104 | 8,475 | MSC.SOFTWARE CORP |
| 464286685 | 2,730 | ISHARES INC MSCI PACIFIC EX-JAPAN INDEX FD |
| 043436104 | 7,567 | ASBURY AUTOMOTIVE GROUP |
| 721283109 | 6,457 | PIKE ELECTRIC CORP |
| 03071H100 | 5,401 | AMERISAFE INC-CL A |
| 74347R560 | 1,329 | PROSHARES TRUST ULTRASHORT UTILITIES PROSHARES |
| 64110L106 | 3,088 | NETFLIX INC SHR USD 0.00USD |
| 37946R109 | 9,150 | GLOBAL PARTNERS LP SBI UNIT REPSTG LTD PARTNER INT |
| 91274F104 | 8,058 | U STORE IT TRUST REIT |
| 785060104 | 3,023 | S.Y. BANCORP INC |
| 68827R106 | 5,144 | OSIRIS THERAPEUTICS SHR USD 0.00USD |
| 374689107 | 4,271 | GIBRALTAR INDUSTRIESHR USD 0.01USD |
| 64124P101 | 7,862 | NEUBERGER BERMAN INTERMEDIATE MUNI FUND INC |
| 63935N107 | 4,658 | NAVIGANT CONSULTING INC |
| 84123C101 | 7,620 | NEUBERGER BERMAN CALIFORNIA INTERMEDIATE MUNI FUND INC |
| 84127J102 | 7,106 | NEUBERGER BERMAN DIVIDEND ADVANTAGE FUND INC |
| 84124K102 | 7,851 | NEUBERGER BERMAN NEW YORK INTERMEDIATE MUNI FUND INC |
| 72201H108 | 8,754 | PIMCO FLOATING RATE INCOME FUND |
| 06652V109 | 5,272 | BANNER CORP SHR USD 0.01USD |
| 313148306 | 6,168 | FEDERAL AGRICULTURAL MORTGAGE CORP-CL C |
| 550021109 | 3,677 | LULULEMON ATHLETICA INC |
| 27828X100 | 6,742 | EATON VANCE TAX-MANAGED BUY WRITE INCOME FUND |
| 60975U108 | 112,177 | MONOGRAM BIOSCIENCES INC |
| 68401H104 | 10,842 | OPTIMER PHARMACEUTICSHR USD 0.00USD |
| 60677T100 | 5,990 | MOMENTA PHARMACEUTICALS INC |
| 663167201 | 3,148 | STRATUS PROPERTIES ISHR USD 0.01USD |
| 86343R101 | 25,182 | THERMAGE INC |
| 394361208 | 4,639 | GREEN BANKSHARES INC SHR USD 2.00USD |
| 044103109 | 21,256 | ASHFORD HOSPITALITY TR INC COM SHS |
| 617462205 | 8,596 | MORGAN STANLEY CAPITAL TRT IV 6.25% CAPITAL SECS DUE 4/1/33 BOOK ENTRY |
| 598148104 | 35,905 | MIDWAY GAMES INC |
| 482564101 | 8,496 | KMG CHEMICALS INC SHR USD 0.01USD |
| 493732101 | 7,973 | KFORCE INC |
| 522015106 | 6,224 | LEARNING TREE INTERNSHR USD 0.00USD |
| 74347R844 | 1,213 | PROSHARES TRUST ULTRASHORT CONSUMER GOODS PROSHARES |
| 210313102 | 4,264 | CONSTANT CONTACT INC |
| 494274103 | 8,059 | KIMBALL INTERNATIONALSHR USD 0.05USD |
| 16941J106 | 18,285 | CHINA PRECISION STEEL INC |
| 45104G104 | 3,183 | ICICI BANK LTD-SPON ADR |
| 693320202 | 5,738 | PHH CORP NEW |
| 16942J105 | 5,543 | CHINA SECURITY & SURSHR USD 0.00USD |
| 293712105 | 3,525 | ENTERPRISE FINANCIAL SERVICE |
| 014465106 | 128,545 | ALESCO FINANCIAL INCREIT USD 0.00USD |
| 404609109 | 13,946 | HACKETT GROUP INC (THE) |
| 026874115 | 12,500 | AMERICAN INTL GROUP INC 8.50% MAND CONV PFD CORP UNIT |
| 29332W107 | 6,469 | ENHANCED S&P 500 COVERED CALL FD INC |
| 464287596 | 1,272 | ISHARES RUSSELL 1000 VALUE INDEX FUND ETF |
| 456837806 | 4,000 | ***ING GROEP N V 8.50% ING PERPETUAL HYBRID CAPSECS PFD |
| 374393106 | 9,614 | GEVITY HR INC |
| 05348W307 | 18,356 | AVANEX CORPORATION NEW |
| 848420105 | 14,970 | SPHERION CORP SHR USD 0.01USD |
| 902952100 | 9,789 | US GLOBAL INVESTORS SHR USD 0.02USD |
| 125151100 | 12,250 | ***CE FRANKLIN LTD (US LISTED) |
| 967590100 | 195,000 | WIDEPOINT CORP SHR USD 0.00USD |
| 59516V102 | 5,772 | MICRUS ENDOVASCULAR CORP |
| 553530106 | 1,550 | MSC INDUSTRIAL DIRECT CO-A |
| 004934105 | 5,663 | ACTEL CORP |
| 80281R706 | 4,974 | ***SANTANDER FINANCE PREFERRED A UNIPERSONAL 6.80% NON CUM SER 4 GUARANTEED PFD SEC |
| G81075106 | 3,500 | SHIP FINANCE INTL LTD |

Schedule A

| Cusip | Par Value | Description |
|-----------|-----------|---|
| 22544F103 | 35,915 | CREDIT SUISSE HIGH YIELD BD FDSH BEN INT |
| 45188D104 | 1,272 | IDEXX LABORATORIES CORP |
| 830588105 | 4,292 | SKECHERS USA INC-CL A |
| 863902102 | 775 | STUDENT LOAN CORP |
| 487584104 | 7,704 | KEITHLEY INSTRUMENTSSHR USD 0.00USD |
| 40429C201 | 4,000 | HSBC FINANCE CORP 6.875% SENIOR NTS DUE 1/30/33 |
| 165187842 | 668 | CHESAPEAKE ENERGY CORP 4.5% CUMULATIVE CONV PFD STOCK |
| 24889P104 | 23,529 | DENNYS CORPORATION |
| 53281M104 | 23,282 | LIMELIGHT NETWORKS INC |
| 02342J101 | 5,685 | AMCOMP INC NEW |
| 894875107 | 8,958 | TREE COM INC |
| 855707105 | 2,275 | STATE AUTO FINANCIAL CORP |
| 88182G103 | 2,421 | TETRA TECH INC NEW |
| 248019101 | 4,787 | DELUXE CORP |
| 45814P105 | 7,431 | INTEGRA BANK CORPORATION |
| 00430L103 | 99,398 | ACCENTIA BIOPHARMACEUTICALS INC |
| G0219G203 | 1,635 | ALLIED WORLD ASSURANCE CO |
| 918905100 | 4,587 | VALHI INC SHR USD 0.01USD |
| 436893200 | 2,048 | HOME BANCSHARES INC |
| 138098108 | 6,502 | CANTEL MEDICAL CORP |
| 929328102 | 1,055 | WSFS FINANCIAL CORP SHR USD 0.01USD |
| 25153X208 | 4,000 | DEUTSCHE BANK CONTINGENT CAPIT |
| 84128L108 | 8,938 | NEUBERGER BERMAN INCOME OPPORTUNITY FUND INC |
| 488380108 | 47,508 | KEMET CORP |
| 012423109 | 3,345 | ALBANY MOLECULAR RESEARCH |
| 749680108 | 3,587 | RPC INC |
| 037933108 | 3,297 | APRIA HEALTHCARE GROUP INC |
| 25859T107 | 1,482 | DOLBY LABORATORIES INC CL A |
| 228411104 | 11,757 | CROWN MEDIA HOLDINGS-CLASS A |
| 25284R207 | 889 | DIAMOND HILL INVESTMENT GROUP INC NEW |
| 640288108 | 15,222 | NEKTAR THERAPEUTICS SHR USD 0.00USD |
| 29287A203 | 9,148 | ENER1 INC NEW |
| 583771104 | 16,320 | MANNATECH INC |
| 283677854 | 2,979 | EL PASO ELECTRIC CO NEW |
| 89421Q106 | 7,398 | TRAVELZOO INC |
| 62912R107 | 3,704 | NGP CAPITAL RESOURCES COMPANY |
| 44925C103 | 2,991 | ICF INTL INC |
| 04543P100 | 4,910 | ASSET ACCEPTANCE CAPITAL CORP |
| 378987103 | 11,849 | GLOBAL CASH ACCESS HSHR USD 0.00USD |
| 373730100 | 6,100 | GERBER SCIENTIFIC INC |
| 67106S100 | 700,000 | O2DIESEL CORPORATION |
| 01879R106 | 5,572 | ALLIANCEBERNSTEIN GLOBAL HIGH INCOME FUND INC |
| 67080N204 | 124,098 | NUTRACEA |
| 285229100 | 3,487 | ELECTRO SCIENTIFIC ISHR USD 0.00USD |
| 29084Q100 | 1,922 | EMCOR GROUP INC |
| 313400824 | 106,508 | FREDDIE MAC |
| 740434816 | 3,700 | PREFERREDPLUS TRUST SER QWS-2 TR CTF 8.00% DUE 2/15/2031 |
| 523788109 | 17,587 | LEE ENTERPRISES |
| 336901103 | 2,039 | 1ST SOURCE CORP |
| 635017106 | 5,495 | NATIONAL BEVERAGE COSHR USD 0.01USD |
| 368708206 | 117,000 | GENELABS TECHNOLOGIES INC NEW |
| 835480108 | 11,193 | SONIC SOLUTIONS INC SHR USD 0.00USD |
| 751452202 | 2,388 | RAMCO-GERSHENSON PROPERTIES |
| 026849103 | 50,000 | AMERICAN HOMEPATIENT INC |
| 84780C107 | 11,514 | SPECTRANETICS CORP SHR USD 0.00USD |
| 808373108 | 3,139 | SCHAWK INC |
| 55348A102 | 119,438 | MRU HOLDINGS INC SHR USD 0.00USD |
| 412824104 | 1,422 | HARLEYSVILLE GROUP INC |
| 89147N304 | 5,538 | TORTOISE CAPITAL RESOURCES CORPORATION |
| 511837100 | 3,893 | LAKELAND BANCORP INC |
| 984238105 | 98,000 | YM BIOSCIENCES INC |
| 37249T109 | 20,456 | GEOGLOBAL RESOURCES INC |
| 194014106 | 2,702 | COLFAX CORPORATION |
| 48828E205 | 1,979 | J2 GLOBAL COMMUNICATIONS INC COM NEW |
| 896095106 | 2,857 | TRICO BANCSHARES |
| 895919108 | 19,813 | TRIDENT MICROSYSTEMSSHR USD 0.00USD |
| 361438104 | 974 | GAMCO INVESTORS INC |
| 31983A103 | 1,476 | FIRST COMMUNITY BANCSHR USD 1.00USD |
| 44930K108 | 22,286 | ICO GLOBAL COMMUNICASHR USD 0.01USD |
| 46489V104 | 66,274 | ISORAY INC |
| 15872C108 | 40,000 | CERAGENIX PHARMACEUTICALS INC |
| 20581E104 | 3,732 | COMSYS IT PARTNERS INC |
| 18837S102 | 5,911 | CHINA ARCHITECTURAL ENGINEERING INC |
| 454072109 | 24,450 | INDEVUS PHARMACEUTICALS INC |
| 137801106 | 18,234 | CANO PETROLEUM INC |
| 85248V304 | 47 | NEWS CORP FIN TR II SR EXCHANGEABLE BUCS 0.75% 03/10/2023 |
| 277276101 | 971 | EASTGROUP PROPERTIES INC |
| 371559105 | 1,009 | GENESEE & WYOMING INC-CL A |
| 258743105 | 10,451 | DOLLAR THRIFTY AUTOMOTIVE GROUP INC |
| 457030104 | 1,851 | INGLES MARKETS INC-CL A |

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| Cusip | Par Value | Description |
|-----------|-----------|---|
| 15135B101 | 2,128 | CENTENE CORP |
| 037347101 | 6,463 | ANWORTH MORTGAGE ASSET CORP |
| 928566108 | 2,247 | VNUS MEDICAL TECHNOLOGIES INC |
| 070203104 | 4,526 | BASSETT FURNITURE INDS INC |
| 85370L108 | 3,100 | NICHOLAS-APPLEGATE GLOBAL EQUITY & CONV INCOME FD |
| 317585404 | 2,605 | FINANCIAL INSTITUTIONS INC COM |
| 83001P109 | 48,409 | SIX FLAGS INC SHR USD 0.02USD |
| 00430U103 | 8,294 | ACCELRYIS INC |
| 41145W109 | 3,332 | HARBIN ELECTRIC INC |
| 505336107 | 3,786 | LA-Z-BOY INC |
| 19259P300 | 1,223 | COINSTAR INC SHR USD 0.00USD |
| 740585104 | 2,715 | PREMIERE GLOBAL SERVSHR USD 0.01USD |
| 739128106 | 917 | POWELL INDUSTRIES INSHR USD 0.01USD |
| 88409N101 | 102,497 | THINK PARTNERSHIP INC |
| 67423R108 | 3,756 | OBAGI MEDICAL PRODUCTS INC |
| 709789101 | 1,403 | PEOPLES BANCORP INC |
| 561911108 | 18,289 | MANAGED HIGH YIELD PTRUST NPV USD |
| 437308103 | 614 | HOME PROPERTIES INC |
| 94770V102 | 1,122 | WEBMD HEALTH CORP CLASS A |
| 852857200 | 2,559 | STAMPS.COM INC |
| 458665106 | 2,908 | INTERFACE INC-CL A |
| 667294AM4 | 384 | NORTHWEST AIRLINES-CRP SINKINGFUND |
| 18712Q103 | 2,876 | CLIFTON SAVINGS BANK SLA |
| 719405102 | 10,894 | PHOTRONICS INC |
| 45885A300 | 9,424 | INTERNAP NETWORK SERVICES CORPORATION |
| 32022K102 | 3,011 | FIRST FINANCIAL NORTHWEST INC |
| 88337K104 | 1,834 | ***THE9 LTD ADR |
| 71714F104 | 1,329 | PHARMERICA CORPORATION |
| 552727109 | 4,020 | MFS CHARTER INCOME TRUST-SBI |
| 834445405 | 1,248 | SOMANETICS CORP NEW |
| 654798503 | 61,589 | NITROMED INC |
| 294264205 | 45,000 | EPICEPT CORP |
| 118255108 | 3,273 | BUCKEYE TECHNOLOGIESSHR USD 0.01USD |
| 29380T105 | 473 | ENTERTAINMENT PROPERREIT USD 0.01USD |
| 420877201 | 498 | HAYNES INTERNATIONAL INC NEW |
| 78402X107 | 30,902 | SCOLR PHARMA INC SHR USD 0.00USD |
| 188615102 | 4,000 | CHICO'S FAS INC SHR USD 0.01USD |
| 192479103 | 731 | COHERENT INC |
| 395150105 | 1,527 | GREENFIELD ONLINE INC |
| 218861104 | 983 | CORE-MARK HOLDING CO INC |
| 73935X706 | 1,500 | POWERSHARES EXCHANGE TRADED FUND TRUST POWERSHARES DYNAMICLARGE CAP VALUE PORTFOLIO |
| 05541T101 | 2,514 | ESPEED INC CL A |
| 404251100 | 750 | HNI CORPORATION |
| 30214U102 | 672 | EXPONENT INC |
| 60855R100 | 693 | MOLINA HEALTHCARE INC |
| 707832309 | 7,700 | PENN TRAFFIC CO/THE SHR NPV USD |
| 759916109 | 4,170 | REPLUGEN CORP |
| 505447102 | 4,450 | LABRANCHE & CO INC |
| 688582105 | 4,199 | OSTEOTECH INC SHR USD 0.01USD |
| 38500T101 | 4,708 | ***GRAN TIERRA ENERGY INC |
| 17163B102 | 2,851 | CIBER INC |
| 74112D101 | 2,143 | PRESTIGE BRANDS HLDGS INC |
| 21988G312 | 960 | CORPORATE BACKED TR CTFS PFD 7.875% DUKE CAPITAL CBTC DUE 02/15/32 |
| 33582V108 | 966 | FIRST NIAGARA FINANCESH |
| 61745P791 | 1,493 | MORGAN STANLEY INSURTRUST USD 0.01USD |
| 030098107 | 1,990 | AMERICAN STRATEGIC INCOME PORTFOLIO INC |
| 346233109 | 1,157 | FORESTAR REAL ESTATE GROUP INC |
| 591520200 | 1,844 | METHODE ELECTRONICS INC |
| 941075202 | 1,905 | WASTE SERVICES INC SHR USD 0.01USD |
| 345203202 | 6,000 | FORCE PROTECTION INC NEW |
| 500233101 | 1,652 | KOHLBERG CAPITAL CORSHR USD 0.01USD |
| 317928109 | 1,458,519 | FINOVA GROUP INC/THESHR USD 0.01USD |
| 004446100 | 1,540 | ACETO CORP SHR USD 0.01USD |
| 12561E105 | 1,174 | CKE RESTAURANTS INC |
| 09258A109 | 1,000 | BLACKROCK ENHANCED CAPITAL ANDINCOME FUND INC |
| 229689106 | 473 | CUBIC CORP |
| 496032109 | 374 | J & J SNACK FOOD CORP |
| 609027107 | 896 | MONARCH CASINO & RESORT INC |
| 781168102 | 2,118 | RUBIO'S RESTAURANTS SHR USD 0.00USD |
| 404280604 | 700 | ***HSBC HOLDINGS PLC ADS 6.20% NON-CUM PREF SHS SER A CLBL 12/16/2010 @ 25.00 |
| 049079205 | 397 | ATLANTIC TELE-NETWORSHR USD 0.01USD |
| 747316107 | 358 | QUAKER CHEMICAL CORP |
| 911268100 | 1,151 | UNITED ONLINE INC |
| 417434503 | 1,089,372 | HARVARD INDUSTRIES INC |
| 004225108 | 3,342 | ACADIA PHARMACEUTICALS INC |
| 31308T100 | 843 | FCSTONE GROUP INC |
| 228834107 | 2,700 | CRUSADER ENERGY GROUP INC |
| 95805Y102 | 11,000 | ***WESTERN COPPER CORP |
| 549784108 | 117 | LUFKIN INDUSTRIES INC |
| 140501107 | 66 | CAPITAL SOUTHWEST CORP |

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| Cusip | Par Value | Description |
|-----------|---------------|---|
| 847788106 | 482 | SPEEDWAY MOTORSPORTS INC |
| 553058101 | 400 | MA HOMES INC SHR USD 0.01USD |
| 294251103 | 20,000 | EPIC ENERGY RESOURCES INC |
| 82988C103 | 299 | SIRONA DENTAL SYSTEMSHR USD 0.01USD |
| 049303100 | 275 | ATLAS ENERGY RESOURCASHR NPV USD |
| 427398102 | 348 | HERLEY INDUSTRIES INC |
| 838620302 | 47 | NATIONWIDE HEALTH PTYS INC 7 75% SER B CUM CVT PFD STOCK |
| 007975204 | 9,582 | ***AETERNA ZENTARIS INC |
| 03819M106 | 6,180 | APPLIED ENERGETICS INC |
| M87915100 | 14,378 | TOWER SEMICONDUCTOR LTD |
| 674870308 | 988 | ***OCEAN POWER TECHNOLOGIES GB LISTED |
| 053798107 | 301 | AVISTA CORP SHR USD 0.00USD |
| 98974P100 | 3,047 | ZIX CORP SHR USD 0.01USD |
| 55288X100 | 594 | MBIA CAP/CLAYMORE MANAGED DURATION INVT GRADE MUN FD |
| 14141R101 | 577 | CARDICA INC SHR USD 0.00USD |
| 716748108 | 340 | PETROQUEST ENERGY INC |
| 89214P109 | 202 | TOWNE BANK PORTSMOUTH VA |
| 226408106 | 483 | ***CRESUD S A C I F Y A SPONSORED ADR REPSTG 10 COM SHS |
| 347200107 | 400 | FORT DEARBORN INCOMETRUST USD 0.01USD |
| 987434107 | 166,557 | YOUNG BROADCASTING INC-CL A |
| 90853P105 | 428 | UNION DRILLING INC SHR USD 0.01USD |
| 746228303 | 708 | PURECYCLE CORP SHR USD 0.00USD |
| 237502109 | 122 | DARWIN PROFESSIONAL UNDERWRI |
| 864482104 | 61 | SUBURBAN PROPANE PARTNERS LP |
| 744375205 | 178 | PSYCHEMEDICS CORP |
| 73179V103 | 118 | POLYPORE INTERNATIONAL INC |
| G4388N106 | 100 | HELEN OF TROY LTD |
| 50575Q102 | 788 | LADENBURG THALMANN FINL SVCS |
| 641089408 | 43 | NESTLE SA 1 ADR REPR 01 00 SHR |
| 45173E105 | 900 | IKANOS COMMUNICATIONS INC |
| 055169203 | 73 | BAC CAPITAL TRUST X 6.25% CUM PFD DUE 03/29/2055 |
| 29361P102 | 367 | ***ENTERRA ENERGY TRUST TRUST UNITS |
| 92926K103 | 216 | WCA WASTE CORPORATION |
| 641074505 | 19,801 | NESTOR INC NEW |
| 128246105 | 58 | CALAVO GROWERS INC SHR USD 0.00USD |
| 83001P505 | 98 | SIX FLAGS INC PFD INCOME EQUITY SHS PERS 7.25% 8/15/2009 CONV |
| 33589V101 | 52 | FIRST PACTRUST BANCORP INC |
| 729136507 | 4,860 | PLIANT CORP REDEEMABLE PFD SER AA |
| 125581207 | 60 | CIT GROUP INC NEW 8.35% SER A NON CUM PERP PFD |
| 71381F100 | 58 | PERCEPTRON INC |
| 88230A106 | 60 | ONCOGENEX PHARMACEUTICALS INC |
| 42328R109 | 98 | HELICOS BIOSCIENCES SHR USD 0.00USD |
| 84743Q207 | 40 | SPECIAL VALUE OPPORTUNITIES FDLLC MNY MKT PFD SHS ACCR ACTN RT PFD N/A 09/29/2008 @ 5.488 |
| 84743P308 | 36 | SPECIAL VALUE EXPANSION FD LLCTAXABLE PFD AUCTION RATE 144A N/A 10/08/2008 @ 5.488 |
| 81751YAA4 | 25,000,000 | ***SERIES 2005-6 SEGREGATED PORTFOLIO SUNSET PK CDO LTD 144A R/M/D 4.05436 09/20/2010 |
| 86776TAD9 | 4,000,000 | SUNSET PARK CDO LTD FRN 20091220 SERIES# 144A |
| 81752AA5 | 1,000,000 | BARTON SPRINGS 2005-1 |
| 81752CAA1 | 1,000,000 | BLUE POINT CDO FRN 20101220 SERIES# A1 144A |
| 81752AAC1 | 1,000,000 | BARTON SPRINGS 2005-1 |
| 77018RAJ7 | 1,000,000 | ROBANIA CDO LTD/ROBANIA CDO LL |
| 708410AA3 | 250,000 | PENNS LANDING CDO |
| 105097505 | 5,000 | ***BRAMALEA INC |
| G46715AD3 | 6,900,000 | |
| G80489AB6 | 1,000,000 | |
| G9825R107 | 88,038 | |
| M56595107 | 28,839 | |
| Y11082107 | 8,700 | |
| G9319H102 | 1,455 | |
| G73537402 | 10,375 | |
| G96777108 | 309 | |
| 001944107 | 20,700 | ARM FINANCIAL GROUP INC-CL A |
| 048558203 | 33,852 | ATLANTIC GULF COMMUNITIES CORP20% CONV PFD SER B DATED 11/97 |
| 459173209 | 39,501 | INTERNATIONAL BROADCASTING CORP NEW |
| 494487103 | 1,900 | KIMCO ENERGY CORP |
| 591689104 | 330,205 | METROMEDIA FIBER NETWORK INC CL A |
| 722490AA7 | 1,020,500,000 | PINE CCS LTD VARIABLE RATE BOND 20140215 SERIES# 144A |
| 05948KAA9 | 257,500,000 | BANCO BILBAO VIZCAYA ARGENTARI |
| 449627AB4 | 156,595,000 | IHOP 2007-3 NOTE IHOP FRANCHISING LLC |
| 52518RCC8 | 222,000,000 | LSSC 2005-1 A1 LEHMAN STRUCTURED SECURITIES C |
| 037698AD5 | 118,405,000 | APPB 2007-1 A-2-II-X APPLEBEE'S ENTERPRISES LLC |
| 05522NAA5 | 80,200,000 | BA COVERED BOND ISSUER |
| 52524PAG7 | 90,559,000 | LXS 2007-6 3A1 LEHMAN XS TRUST |
| 8635725N9 | 80,000,000 | ARC 2001-BC1 A AMORT RESID COLL TR |
| 78827RAA9 | 70,800,000 | INSURANCE NOTE CAP TAXABLE MMS |
| 52524TAF1 | 977,135,000 | LXS 2007-8H AIO LEHMAN XS TRUST |
| 863572GE7 | 49,075,139 | SASCO 95-2 IIA CMO SER 95-2 STRUCTURED ASSET SECS CORP |
| 52525LAP5 | 782,152,000 | LXS 2007-14H AIO LEHMAN XS TRUST |
| 05570GAD5 | 80,481,000 | BNCMT 2007-4 A4 BNC MORTGAGE LOAN TRUST |
| 78117LAH6 | 49,688,000 | RLT 2008-AH2 B2 RESIDENTIAL LOAN TRUST |
| 04012VAC3 | 52,500,000 | ARES XII CLO LTD SERIES 2007-12A CL B 144A/3C7 R/M/D 3.81063 11/25/2020 |

Schedule A

| Cusip | Par Value | Description | | |
|-----------|---------------|--|--|--|
| 86363BAD7 | 52,000,000 | SASC 2007-RM1 M2 | STRUCTURED ASSET SECURITIES CO | |
| 91086QAS7 | 40,591,000 | UNITED MEXICAN STATES 6.750% 20340927 SERIES# MTNA | | |
| 52525AAB0 | 103,953,000 | LXS 2007-20N A2 | LEHMAN XS TRUST | |
| 40411EAA6 | 37,775,000 | BANK OF SCOTLAND PLC 5.000% 20111121 SERIES# 144A | | |
| 52109PAQ8 | 1,705,510,138 | LBUBS 2007-C8 XW | LB-UBS COMMERCIAL MORTGAGE TRU | |
| 525237AF0 | 657,339,000 | LXS 2007-10H 1AJO | LEHMAN XS TRUST | |
| 373109BJ5 | 32,850,000 | GEORGETOWN UNIVERSITY SER A SAVRS | | |
| 12667FSH9 | 41,285,000 | CWALT 2004-J8 2A1 | COUNTRYWIDE ALTERNATIVE LOAN T | |
| 76117LAB9 | 31,440,000 | RLT 2008-AH2 M1 | RESIDENTIAL LOAN TRUST | |
| 86363BAF2 | 33,000,000 | SASC 2007-RM1 M3 | STRUCTURED ASSET SECURITIES CO | |
| 410764AB0 | 21,895,000 | HANCP 99-B A CMO SER 99-B | HANOVER CAPITAL MTGE NOTES | |
| 863579K31 | 31,000,000 | SARM 2005-23 1A1 | STRUCTURED ADJUSTABLE RATE MOR | |
| 07386HGN5 | 27,001,717 | BALTA 2004-2 1A3 | BEAR STEARNS ALT-A TRUST | |
| 525249AF5 | 455,974,000 | LXS 2007-11 AJO | LEHMAN XS TRUST | |
| 31392JAP4 | 19,000,000 | FNW 03-W2 2-A8 | FANNIEMAE WHOLE LOAN | |
| 94983CAJ6 | 26,700,000 | WFMB 2005-AR10 2A8 | WELLS FARGO MORTGAGE BACKED SE | |
| 200380AR4 | 20,227,081 | CSB 1988-1 A SERIES 88-1 | COMFED SAVINGS BANK | |
| 45254TRN6 | 25,200,000 | IMSA 2005-1 1A1 | IMPAC SECURED ASSETS CMN OWNER | |
| 16163HBC4 | 20,498,470 | CHASE 2007-S3 2A1 | CHASE MORTGAGE FINANCE CORP | |
| 36229RL1 | 25,000,000 | GSR 2004-2F 7A1 | GSR MORTGAGE LOAN TRUST | |
| 525248BK5 | 38,108,000 | LXS 2007-5H 2A2W | LEHMAN XS TRUST | |
| 251510MZ3 | 19,833,000 | DBALT 2008-AF1 A1 | DEUTSCHE ALT-A SECURITIES INC | |
| 31358BAAB | 29,582,000 | FANNIE MAE PRINCIPAL STRIP | | |
| 749241AC9 | 594,369,038 | RALI 2007-QH9 X | RESIDENTIAL ACCREDIT LOANS INC | |
| 525245AU0 | 34,208,000 | LXS 2007-3 4BA1 | LEHMAN XS TRUST | |
| 31771CR64 | 17,561,000 | FINANCING CORP FICO | | |
| 02680TFX6 | 19,095,000 | AHM 2005-3 2A1 | AMERICAN HOME MORTGAGE INVESTM | |
| 52524PAW2 | 82,806,000 | LXS 2007-8 A2 | LEHMAN XS TRUST | |
| 86363AAA5 | 32,000,000 | SASC 2006-S4 A | STRUCTURED ASSET SECURITIES CO | |
| 02680TDA8 | 25,000,000 | AHM 2005-1 1A2 | AMERICAN HOME MORTGAGE INVESTM | |
| 31771CD4D | 16,361,000 | FINANCING CORP FICO | | |
| 395383BC5 | 15,490,000 | GPMH 2001-1 1A | GREENPOINT MANUFACTURED HOUSIN | |
| 86359DLE5 | 20,750,000 | LEH XS 05-1 2A1 | LEHMAN XS TRUST MORTGAGE PASS | |
| 86358R2G1 | 20,000,000 | SASCO 02-18A 4A-1 | STRUC ASST SEC CRP | |
| 61910DBF8 | 241,875,454 | MCFI 1996-MC1 X2 | MORTGAGE CAPITAL FUNDING INC | |
| 254639M34 | 14,100,000 | DISTRICT COLUMBIA REV | SAVRS 7 DAY AUCTION | |
| 46630EAM2 | 31,711,000 | JPMCC 2008-CB17 E | JP MORGAN CHASE COMMERCIAL MOR | |
| 46630MA04 | 15,200,000 | JPMAC 2007-CH2 AF3 | JP MORGAN MORTGAGE ACQUISITION | |
| 76117LAD5 | 14,040,000 | RLT 2008-AH2 B1 | RESIDENTIAL LOAN TRUST | |
| 80384HAB6 | 69,267,000 | SASCO 2008-3 A2 | STRUCTURED ASSET SECURITIES CO | |
| 13033EKM4 | 12,350,000 | CALIFORNIA HSG FIN AGY REV | P/C 02/05/08 @ 100 RMD 3.55 01/30/2035 | |
| 61745SAL4 | 14,000,000 | MSC 2008-XLF H | MORGAN STANLEY CAPITAL I | |
| 761150AA9 | 13,324,000 | RLT 2008-AH1 A1 | RESIDENTIAL LOAN TRUST | |
| 525248BL3 | 37,521,000 | LXS 2007-5HW 3A2 | LEHMAN XS TRUST | |
| 50181DAA5 | 15,757,000 | LBSBN 2007-3 N2 | LEHMAN BROTHERS SMALL BALANCE | |
| 86359A3E1 | 120,978,000 | SASCO 2003-31A 2A7 | STRUCTURED ASSET SEC CORP | |
| 36228FUN4 | 17,000,000 | GSR 2003-7F 5A1 | GSR MORTGAGE LOAN TRUST | |
| 55275NAP8 | 22,809,000 | MARM 2006-QA2 2A2 | MASTR ADJUSTABLE RATE MORTGAGE | |
| 52524PAF9 | 220,863,000 | LXS 2007-8 2AJO | LEHMAN XS TRUST | |
| 52524HAG5 | 236,159,200 | LXS 2007-4N 2AX | LEHMAN XS TRUST | |
| 86359AMP5 | 15,000,000 | SASCO 2003-6A 1-A1 | STRUC ASST SEC CORP | |
| 07383GAX4 | 12,258,000 | BSABS 99-2 AV1B ASSET BACK SEC | BEAR STEARNS ASST BCD SECS INC | |
| 31771CBZ7 | 12,131,000 | FINANCING CORP FICO | | |
| 52109MAA0 | 12,337,000 | LBSBC 2007-2 N1 NIM | LEHMAN BROTHERS SMALL BALANCE | |
| 61913PAA0 | 15,178,000 | MHL 2004-1 A1 | MORTGAGEIT TRUST | |
| 45680LGG8 | 501,427,105 | INDX 2005-AR6 AX2 | INDYMAC INDEX MORTGAGE LOAN TR | |
| 525229BE9 | 15,000,000 | LXS 2006-10N 2A2 | LEHMAN XS TRUST | |
| 86364CAG7 | 38,610,000 | SARM07-8 3-A2 | STRUCTURED ADJUSTABLE RATE MOR | |
| 1248P8AM1 | 19,288,000 | CBASS 2006-MH1 B3 | CREDIT-BASED ASSET SERVICING A | |
| 190749AM3 | 24,804,000 | CWCI 2006-C1 D | CW CAPITAL COBALT LTD | |
| 52521UAK0 | 17,864,000 | LBSBC 2007-3 M2 | LEHMAN BROTHERS SMALL BALANCE | |
| 86363GAC8 | 404,512,000 | SARM 2007-3 1-AX | STRUCTURED ADJUSTABLE RATE MOR | |
| 86359BLB5 | 13,557,463 | SARM 2004-2 2A | STRUC ASST SEC CORP | |
| 31771C4Q5 | 13,825,000 | FICO SERIES 15 | | |
| 20047NAK8 | 562,857,784 | COMMERCIAL MORTGAGE | COMMERCIAL MORTGAGE PASS THROU | |
| 126894Y28 | 20,000,000 | CWHL 2006-9 A17 | COUNTRYWIDE HOME LOAN MORTGAGE | |
| 52519LAF5 | 23,980,000 | LMT 2008-1 A2E | LEHMAN MORTGAGE TRUST | |
| 126184BA9 | 10,000,000 | COMM 2005-FL11 F | COMMERCIAL MORTGAGE PASS THROU | |
| 319340AA3 | 45,889,000 | FBCE7 A IO CMO SERIES A | FIRST BOSTON MORTGAGE SEC | |
| 07386HTR2 | 16,599,000 | BALTA 2005-4 2M2 | BEAR STEARNS ALT-A TRUST | |
| 863579SG4 | 15,000,000 | SARM 2005-5 A2 | STRUCTURED ADJUSTABLE RATE MOR | |
| 52521FAT4 | 21,112,000 | LMT 2007-1 3A1 | LEHMAN MORTGAGE TRUST | |
| 126894Z98 | 275,000,000 | CWALT 2008-QA2 X1P | COUNTRYWIDE ALTERNATIVE LOAN T | |
| 863579WU8 | 24,000,000 | SARM 2005-16XS A3 | STRUCTURED ADJUSTABLE RATE MOR | |
| 525226AF3 | 23,198,000 | LXS 08-12N 1-A2B | LEHMAN XS TRUST | |
| 52521UAL8 | 17,508,000 | LBSBC 2007-3 M3 | LEHMAN BROTHERS SMALL BALANCE | |
| 126670GT9 | 10,000,000 | CWL 2005-13 AF6 | COUNTRYWIDE ASSET-BACKED CERTI | |
| 22682FAA7 | 8,473,000 | CRIMSON COMMERCIAL PAPER TRSTD | | |
| 849842AT8 | 8,400,000 | BROOKLYN UNION GAS 91-A | | |
| 52524PAZ5 | 22,713,000 | LXS 2007-8 3A32 | LEHMAN XS TRUST | |

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| Cusip | Par Value | Description | | |
|-----------|---------------|--|----------|------------|
| 52109NAA8 | 10,014,000 | LBSBC 2007-2 N2 NIM | | |
| 2177MCAC7 | 8,121,350 | CORAL CP TRUST | | |
| 86363GAM6 | 10,928,000 | SARM 2007-3 4A4 | | |
| 85538VAA5 | 10,000,000 | NAA 2006-AF2 1A1 | | |
| 86364XAC0 | 31,948,000 | SASC 2007-BNC1 A3 | | |
| 126670JP4 | 10,500,000 | CWHL 2005-HYB9 CWHLMP | | |
| 86365BAH6 | 18,524,000 | SARM 2006-2 A3 | | |
| 39538WEG9 | 200,000,000 | GPMP 2005-AR5 2X1 | | |
| 52524HAE0 | 179,987,300 | LXS 2007-4N 1AX | | |
| 86363GAK0 | 13,418,000 | SARM 2007-3 4A2 | | |
| 50180GAA9 | 8,008,000 | LBSBC 2006-2 N1 NIM | | |
| 52521NAL4 | 9,816,000 | LMT 2007-6 2A2 | | |
| 02150NAY9 | 182,805,122 | CWALT 2007-AL1 XP | | |
| 05948KYR4 | 8,293,000 | BOAA 2005-3 2A1 | | |
| 31771CR72 | 8,120,000 | FINANCING CORP FICO | | |
| 61213EFP4 | 7,250,000 | MONTANA ST HLTH FAC AUTH HOSP REV SAVRS DEACONESS N/A 03/09 MED CTR-C 9/4/91 | RMD 4.15 | 02/15/2017 |
| 52522QBK7 | 30,512,000 | LMT 2007-10 2B1 | | |
| 31771DCF8 | 9,321,000 | FINANCING CORP FICO | | |
| 501807AA9 | 7,898,000 | LBSBC 2007-1 N1 NIM | | |
| 86364DAH3 | 39,899,000 | SARM 2007-7 2-A3 | | |
| 52520QBS2 | 16,974,000 | LMT 2006-7 M | | |
| 74922HAB8 | 12,975,000 | RALI 2007-QH1 A2 | | |
| 45661QAB0 | 10,000,000 | INDX 2006-AR15 A2 | | |
| 50180JAR6 | 16,544,000 | LBUBS 2007-C2 G | | |
| 190749AU5 | 24,803,000 | CWCI 2006-C1 H | | |
| 68275CAJ7 | 548,700,000 | FB 2005-1 X | | |
| 41184UA99 | 26,206,000 | HVMTL 2007-3 B1 | | |
| 12668RAG3 | 188,685,000 | CWALT 2006-QA19 XP | | |
| 805564NL1 | 7,760,000 | SAST 2003-2 AF5 | | |
| 45661EAC8 | 25,500,000 | INDX 2006-AR2 1A2 | | |
| 2177M1AF4 | 6,439,451 | CORAL CP TRUST | | |
| 933638AG3 | 450,145,001 | WAMU 2006-AR19 1XPP | | |
| 86364PAB9 | 35,751,000 | SARM 2007-10 1A2 | | |
| 31771CY82 | 6,502,000 | FINANCING CORP FICO | | |
| 86363LAM5 | 49,838,000 | SARM 2007-4 1-A4 | | |
| 50180LAM2 | 1,007,111,098 | LBUBS 2006-C1 X | | |
| 52521PAA3 | 24,119,000 | LSSCO 2007-1 M1 | | |
| 02660UAM2 | 10,000,000 | AHMA 2006-3 3A2 | | |
| 22942KAC4 | 10,000,000 | CSMC 2006-7 1A3 | | |
| 52521UAJ3 | 8,509,000 | LBSBC 2007-3 M1 | | |
| 52521YAM8 | 14,837,000 | LMT 2007-8 3A2 | | |
| 17310MAQ3 | 14,201,000 | CGCMT 2006-C5 E | | |
| 52522RAA8 | 6,600,000 | LXS 2006 GP1 A1 | | |
| 31393LFK4 | 5,500,000 | FSPC T-54 2A | | |
| 59024VAF6 | 7,940,000 | FFMER 2007-3 A2B | | |
| 86358RSJ7 | 6,300,000 | SASCO 01-21A B1 CMO SER 01 | | |
| 12558MAG7 | 6,000,000 | CITHE 2002-1 AF6 | | |
| 31771CS63 | 7,110,000 | FINANCING CORP FICO | | |
| 86358RR68 | 7,378,000 | SASCO 02-14A 2A1-1 | | |
| 02660WAG9 | 235,209,802 | AHMA 2006-1 XA | | |
| 86362NAH3 | 23,691,000 | SARM 2007-8 2A4 | | |
| 52521LAD6 | 13,140,000 | LMT 2007-4 1A4 | | |
| 86363GAN4 | 8,909,000 | SARM 2007-3 4A5 | | |
| 20647TBQ3 | 5,125,000 | CNFHE 2002-B A3 | | |
| 86364JAP2 | 11,714,000 | SARM 2007-9 2-B1 | | |
| 45200KZ35 | 5,100,000 | ILLINOIS HLTH FACS AU RV SAVRSPC 8/24/98 @ 100 ROCKFORD MEM HSP GRP B/E | RMD 3.50 | 08/15/2024 |
| 20646QJJ8 | 5,000,000 | CNFHE 02-A A5 | | |
| 914460CE8 | 4,900,000 | REGENTS OF THE UNIVERSITY OF MINNESOTA 03-A | | |
| 50180JAU9 | 19,987,000 | LBUBS 2007-C2 K | | |
| 87246AAL2 | 1,394,452,213 | TIAA 2007-C4 X | | |
| 88241FAB8 | 5,000,000 | OLCMT 2004-C3 A2 | | |
| 584631AW5 | 4,800,000 | UNIVERSITY MEDICAL ASSOC-SAVRS | | |
| 05948XTD3 | 6,700,000 | BOAMS 2003-H 1A1 | | |
| 50180AAB0 | 5,000,000 | LBSBN 2005-2A N2 | | |
| 52109PBA2 | 19,095,000 | LBUBS 2007-C8 K | | |
| 86359DMU8 | 5,500,000 | LEH XS 05-2 2A1A | | |
| 52520SAJ9 | 59,021,000 | LMT 2006-8 3A2 | | |
| 86363GAE4 | 8,181,000 | SARM 2007-3 2A2 | | |
| 86363XAG2 | 7,869,000 | SARM 2007-5 2-A4 | | |
| 921798MD7 | 4,545,000 | VMF 2002-B A3 | | |
| 61745SAK6 | 5,000,000 | MSC 2006-XLF G | | |
| 02146XAJ7 | 6,250,000 | CWALT 2006-36T2 1A10 | | |
| 39539HAB6 | 6,000,000 | GPMP 2006-AR8 1A1B | | |
| 86361JAU4 | 61,000,000 | SARM 2006-8 3AS | | |
| 86363NDU4 | 5,050,000 | OPMAC 2006-1 1A1A | | |
| 32052MAG6 | 357,044,000 | FHAMS 2006-AA6 2A10 | | |
| 52521UAM6 | 14,006,000 | LBSBC 2007-3A M4 | | |
| 52525BAT9 | 25,453,000 | LXS 2007-16N M1II | | |
| 86359BVG3 | 6,200,000 | STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN FRN 20340725 SERIES# 8XS | | |
| 46628GAL3 | 5,845,000 | JPALT 2006-A2 3A1 | | |

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| Cusip | Par Value | Description | | | |
|-----------|-------------|--|--------------------------------------|----------|------------|
| 86364PAP8 | 7,607,000 | SARM 2007-10 2-B1 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 86361JAG5 | 5,484,000 | SARM 2006-8 2A2 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 93936MAD7 | 8,000,000 | WMALT 2007-0A4 A1D | WASHINGTON MUTUAL MORTGAGE PAS | | |
| 93935NAF1 | 144,500,000 | WMALT 2007-0A1 CX2P | WASHINGTON MUTUAL ALTERNATIVE | | |
| 86359DDZ7 | 6,541,000 | SASC 2005-11H A3 | STRUCTURED ASSET SECURITIES CO | | |
| 86363XAK3 | 10,253,000 | SARM 2007-5 3-A2 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 39539KBD4 | 8,714,000 | GPMF 2007-AR1 1A1B | GREENPOINT MORTGAGE FUNDING TR | | |
| 863579XT0 | 4,495,000 | SARM 2005-18 9A1 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 31359UY74 | 224,633,055 | FNR 98-65 65-11 CMO SER 85 | FEDERAL NATL MTGE ASSN | | |
| 52521VAK6 | 11,264,000 | LSBC 2007-2 M4 | LEHMAN BROTHERS SMALL BALANCE | | |
| 525248AB6 | 18,706,000 | LXS 2007-5H 1A2 | LEHMAN XS TRUST | | |
| 52525DAG3 | 155,245,843 | LXS 07-18N AX | LEHMAN XS TRUST | | |
| 92927BAG7 | 240,116,695 | WAMU 2007-0A6 2XPP | WAMU MORTGAGE PASS THROUGH CER | | |
| 45680GAF7 | 14,599,000 | INDX 2006-AR19 2A2 | INDYMAC INDEX MORTGAGE LOAN TR | | |
| 86364YAT1 | 7,134,000 | SARM 2007-11 B12 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 94986CAD6 | 8,018,000 | WFMB 2007-AR4 B1 | WELLS FARGO MORTGAGE BACKED SE | | |
| 52109RAJ0 | 370,377,153 | LBUBS 2007-C7 XCL | LB-UBS COMMERCIAL MORTGAGE TRU | | |
| 39538CAB8 | 5,000,000 | GPMF 2006-AR7 A1B | GREENPOINT MORTGAGE FUNDING TR | | |
| 86365BAB9 | 129,668,000 | SARM 2006-2 A1X | STRUCTURED ADJUSTABLE RATE MOR | | |
| 31771CAG7 | 4,055,000 | FINANCING CORP CPN FICO STRIPS | 15 ZERO CPN INT PMT ON 9.65% 2019 BD | R/MD0000 | 03/07/2013 |
| 07386HNG0 | 5,000,000 | BALTA 2004-12 1A1 | BEAR STEARNS ALT-A TRUST | | |
| 50177AAP4 | 808,448,543 | LBCMT 2007-C3 X | LB COMMERCIAL CONDUIT MORTGAGE | | |
| 45680LJX8 | 6,969,500 | RAST 2005-A5 A1 | RESIDENTIAL ASSET SECURITIZATI | | |
| 86361JAK6 | 35,704,000 | SARM 2006-8 2AS | STRUCTURED ADJUSTABLE RATE MOR | | |
| 52521RAT8 | 8,851,239 | LMT 2007-5 2A4 | LEHMAN MORTGAGE TRUST | | |
| 52109PAY1 | 10,000,000 | LBUBS 2007-C6 H | LB-UBS COMMERCIAL MORTGAGE TRU | | |
| 52109PAX3 | 8,513,000 | LBUBS 2007-C6 G | LB-UBS COMMERCIAL MORTGAGE TRU | | |
| 781110XX1 | 8,153,955 | RALI 2006-QS3 2AP | RESIDENTIAL ACCREDIT LOANS INC | | |
| 39538WGH5 | 15,000,000 | GPMF 2006-AR2 3A3 | GREENPOINT MORTGAGE FUNDING TR | | |
| 52524VBV0 | 66,551,000 | LXS 07-15N M1-II | LEHMAN XS TRUST | | |
| 52109RAN1 | 10,000,000 | LBUBS 2007-C7 H | LB-UBS COMMERCIAL MORTGAGE TRU | | |
| 46629RAL8 | 4,000,000 | JPMCC 2006-FL2A H | JP MORGAN CHASE COMMERCIAL MOR | | |
| 45686GAB8 | 5,000,000 | INDX 2006-AR14 1A1B | INDYMAC INDEX MORTGAGE LOAN TR | | |
| 45254NFG7 | 4,300,000 | IMM 2003-8 2A1 | IMPAC CMB TRUST | | |
| 52109RAL5 | 8,000,000 | LBUBS 2007-C7 G | LB-UBS COMMERCIAL MORTGAGE TRU | | |
| 86363GAG9 | 5,562,000 | SARM 2007-3 3A2 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 52523KAA2 | 3,700,000 | LXS 2006-17 WF1-1 | LEHMAN XS TRUST | | |
| 52524PAT9 | 25,978,000 | LXS 2007-6 II-M1 | LEHMAN XS TRUST | | |
| 803827AS3 | 12,500,000 | SASCO NIM 2003-S A | SASCO | | |
| 86364JAB3 | 17,286,000 | SARM 2007-9 1A2 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 12627HAT7 | 3,815,000 | CSAB 2006-2 A1C | CSAB MORTGAGE BACKED TRUST | | |
| 584631AX3 | 3,000,000 | 12 C N/A DATE VS SAVERS-RAJCT NT OBLIG ACT/365 N/A 9/12/2008R/MD | 5.536 05/15/2027 | | |
| 59022QAE2 | 10,000,000 | MLMI 2006-HE5 A2D | MERRILL LYNCH MORTGAGE INVESTO | | |
| 86359DAAS | 42,375,000 | SASC 2005-8 A | STRUCTURED ASSET SECURITIES CO | | |
| 92922FAW8 | 4,999,000 | WAMU 2003-AR8 B3 | WASHINGTON MUTUAL | | |
| 12543UAJ1 | 8,976,000 | CWHL 2006-15 M | COUNTRYWIDE HOME LOAN MORTGAGE | | |
| 78110HDE6 | 29,580,000 | RALI 2003-QS10 A18 | RESIDENTIAL ACCREDIT LOANS INC | | |
| 59020UEV3 | 3,134,053 | MLCC 2004-HB1 A3 | MLCC MORTGAGE INVESTORS INC | | |
| 50180YAA0 | 3,250,000 | LBSBN 2006-3A N1 | LEHMAN BROTHERS SMALL BALANCE | | |
| 50178AAT4 | 9,773,000 | LBUBS 2007-C1 H | LB-UBS COMMERCIAL MORTGAGE TRU | | |
| 1248MGAK0 | 4,300,000 | CBASS 2007-CB1 AF2 | CREDIT-BASED ASSET SERVICING A | | |
| 93363TAL6 | 369,190,841 | WAMU 2006-AR11 1XPP | WASHINGTON MUTUAL INC | | |
| 86364DAT7 | 5,100,000 | SARM 2007-7 2-AS2 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 52525BAU6 | 23,544,000 | LXS 2007-16N M2II | LEHMAN XS TRUST | | |
| 525248AC4 | 7,483,000 | LXS 2007-5H 1APO | LEHMAN XS TRUST | | |
| 45661HAX5 | 9,196,000 | INDX 2006-AR25 B2 | INDYMAC INDEX MORTGAGE LOAN TR | | |
| 55275NAM3 | 5,000,000 | MARM 2006-0A2 4A1A | MASTR ADJUSTABLE RATE MORTGAGE | | |
| 395383AY8 | 3,000,000 | GPMH 2000-6 A2 | GREENPOINT MANUFACTURED HOUSIN | | |
| 86364JAF4 | 290,870,000 | SARM 2007-9 2-AX | STRUCTURED ADJUSTABLE RATE MOR | | |
| 66988UAE0 | 265,305,853 | NMFT 2006-MTA1 X | NOVASTAR MORTGAGE-BACKED NOTES | | |
| 52519LAJ7 | 189,979,042 | LMT 2006-1 AIO | LEHMAN MORTGAGE TRUST | | |
| 86365CAC5 | 3,319,439 | SASC 2007-RF2 1A3 | STRUCTURED ASSETS SECURITIES C | | |
| 93363QAF5 | 221,452,331 | WAMU 2006-AR15 1XPP | WASHINGTON MUTUAL | | |
| 86362NAS9 | 6,054,000 | SARM 2007-8 2B1 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 86358RUE5 | 3,380,000 | SASCO 02-1A 3A1 | STRUC ASST SEC CRP | | |
| 52522BAAS | 2,750,000 | LXS 2006-2N NIM A-3 | LEHMAN XS TRUST | | |
| 86362NAJ9 | 247,444,000 | SARM 2007-6 2-AX | STRUCTURED ADJUSTABLE RATE MOR | | |
| 52109RAQ4 | 9,000,000 | LBUBS 2007-C7 J | LB-UBS COMMERCIAL MORTGAGE TRU | | |
| 939348AU2 | 9,896,000 | WMALT 2007-HY2 2A4 | WASHINGTON MUTUAL ALTERNATIVE | | |
| 61753JAO2 | 9,345,000 | MSC1 | MORGAN STANLEY CAPITAL I | | |
| 86361PAB2 | 9,438,000 | SARM 2006-9 1-A2 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 52522UAU7 | 10,351,000 | LMT 2006-2 B1 | LEHMAN MORTGAGE TRUST | | |
| 07384MSJ2 | 3,000,000 | BSARM 2002-11 1A2 | BEAR STEARNS ADJUSTABLE RATE M | | |
| 45686EAF3 | 9,130,000 | INDX 2007-AR5 3A2 | INDYMAC INDEX MORTGAGE LOAN TR | | |
| 94985TBF4 | 5,510,149 | WFMB 2007-3 A-PO | WELLS FARGO MORTGAGE BACKED SE | | |
| 07387QAN0 | 18,212,000 | BALTA 2006-6 2A2 | BEAR STEARNS ALT-A TRUST | | |
| 45680L2H1 | 3,000,000 | INDX 2005-AR35 2A1 | INDYMAC INDEX MORTGAGE LOAN TR | | |
| 525248BB5 | 121,568,400 | LXS 2007-5H 3-AIO2 | LEHMAN XS TRUST | | |
| 52521LBF0 | 4,320,000 | LMT 2007-4 3A3 | LEHMAN MORTGAGE TRUST | | |
| 86365BAL7 | 8,668,000 | SARM 2006-2 B1 | STRUCTURED ADJUSTABLE RATE MOR | | |

Schedule A

| Cusip | Par Value | Description | | | |
|-----------|---------------|--------------------------------|--------------------------------|----------------|-----------------------|
| 525221KH9 | 2,500,000 | LXS 2006-4N A1A | LEHMAN XS TRUST | | |
| 52520SAD2 | 5,000,000 | LMT 2006-8 2A1 | LEHMAN MORTGAGE TRUST | | |
| 52522XAP2 | 5,626,000 | LMT 2007-9 B1 | LEHMAN MORTGAGE TRUST | | |
| 78402KAB1 | 3,929,000 | SASC 2007-BHC1 A2 | STRUCTURED ASSET SECURITIES CO | | |
| 31771CCA1 | 2,404,000 | FINANCING CORP FICO | | | |
| 78116LBS2 | 3,000,000 | RESIX 2004-C B8 | RESIX FINANCE LTD CREDIT-LINKE | | |
| 86359DEM5 | 3,000,000 | SASC05-9XS 1A3A | STRUCTURED ASSET SECURITIES CO | | |
| 749580AQ9 | 12,596,700 | RFMSI 2007-S5 M1 | RESIDENTIAL FUNDING MORTGAGE S | | |
| 68402CAD6 | 3,000,000 | OOMLT 2006-2 2A3 | OPTION ONE MORTGAGE LOAN TRUST | | |
| 31771CR31 | 2,159,000 | FINANCING CORP FICO | | | |
| 52520SAL4 | 21,651,000 | LMT 2006-8 4A2 | LEHMAN MORTGAGE TRUST | | |
| 52520MCQ4 | 12,110,296 | LMT05-2 PAX | LEHMAN MORTGAGE TRUST | | |
| 784009AA0 | 13,700,000 | SARMN 2005-16XS A | STRUCTURED ADJUSTABLE RATE MOR | | |
| 52524PBA9 | 22,713,000 | LXS 2007-6 3A33 | LEHMAN XS TRUST | | |
| 86364DAE0 | 128,788,102 | SARM 2007-7 2-A1X | STRUCTURED ADJUSTABLE RATE MOR | | |
| 578433KT2 | 2,250,152 | MARM 2004-3 3A3 | MASTR ADJUSTABLE RATE MORTGAGE | | |
| 930668BM5 | 2,000,000 | CAROLINA POWER AND LIGHT 2000 | | | |
| 06050AAJ2 | 11,648,230 | BOAA 2008-8 XIO | BANC OF AMERICA ALTERNATIVE LO | | |
| 86364PAC7 | 236,337,000 | SARM 2007-10 1-AX | STRUCTURED ADJUSTABLE RATE MOR | | |
| 863572UX9 | 2,800,000 | SASC 98-08 A-3 CMO SERIES 98-8 | STRUCTURED ASSET SECS CORP | | |
| 86358RUC9 | 3,280,000 | SASCO 02-1A 2A1 | STRUCTURED ASSET SECS CO | | |
| 12545CBC3 | 12,675,000 | CWHL07-10 M | COUNTRYWIDE HOME LOANS INC | | |
| 07386HKS9 | 2,800,000 | BALTA 2004-8 1A | BEAR STEARNS ALT-A TRUST | | |
| 86361QAR5 | 4,911,000 | SARM 2006-10 B1II | STRUCTURED ADJUSTABLE RATE MOR | | |
| 52521RCW9 | 6,032,000 | LMT 2007-5 1B1 | LEHMAN MORTGAGE TRUST | | |
| 86361PAL0 | 154,658,691 | SARM 2006-9 II-AX | STRUCTURED ADJUSTABLE RATE MOR | | |
| 781150AC5 | 2,160,000 | RLT 2008-AH1 M1 | RESIDENTIAL LOAN TRUST | | |
| 86359B4V0 | 3,000,000 | SASC05-4XS 1-A4B | STRUCTURED ASSET SECURITIES CO | | |
| 52521DAA0 | 2,439,000 | LMT 2007-2 1A1 | LEHMAN MORTGAGE TRUST | | |
| 52521VAL6 | 6,259,000 | LBSBC 2007-2 M5 | LEHMAN BROTHERS SMALL BALANCE | | |
| 86362DAC8 | 2,402,209 | SASC 2008-RF1 AO | STRUCTURED ASSET SECURITIES CO | | |
| 86364GAE3 | 4,114,000 | SASCO 2007-TC1 M3 | STRUCTURED ASSET SECURITIES CO | | |
| 78113WAJ2 | 9,511,000 | RAST 2007-A3 B1 | RESIDENTIAL ASSET SECURITIZATI | | |
| 52523KAF1 | 2,837,000 | LXS 2006-17 WF3-3 | LEHMAN XS TRUST | | |
| 46825YBL6 | 123,967,488 | JPMCC 2004-LN2 X1 | JP MORGAN CHASE COMMERCIAL MOR | | |
| 02680TBL6 | 2,496,000 | AHM 04-3 II-A | AMERICAN HOME MORTGAGE INVESTM | | |
| 863581AD6 | 97,843,000 | SARM 2006-6 1AX | STRUCTURED ADJUSTABLE RATE MOR | | |
| 254839UE1 | 1,750,000 | DISTRICT COLUMBIA REV SAVRS | RFDG-UNIV-GEORGETOWN-SER A | N/A 09/09/2008 | R/M/D 3.30 04/01/2021 |
| 86363PAB0 | 99,551,902 | SASC 2007-3 1A2 | STRUCTURED ASSET SECURITIES CO | | |
| 46830GAC9 | 2,325,000 | JPMMT 2007-A1 2A1 | JP MORGAN MORTGAGE TRUST | | |
| 86363CAB9 | 95,760,000 | SASC07-2 1A2 | STRUCTURED ASSET SECURITIES CO | | |
| 86363XAH0 | 149,940,000 | SARM 2007-5 2-AX | STRUCTURED ADJUSTABLE RATE MOR | | |
| 78113NAR4 | 3,798,297 | RAST 2006-A7CB PO | RESIDENTIAL ASSET SECURITIZATI | | |
| 86364YAL8 | 5,797,000 | SARM 2007-11 M1 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 81743PDX1 | 2,480,000 | SEMT 2003-8 A1 | SEQUOIA MORTGAGE TRUST | | |
| 52524MAS8 | 156,370,000 | LXS 2007-9 WFIO | LEHMAN XS TRUST | | |
| 52525AAE4 | 10,090,000 | LXS 2007-20N M1 | LEHMAN XS TRUST | | |
| 863579AH1 | 2,751,000 | SARM 2004-13 B4 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 52522CAB9 | 2,400,000 | LXS 06-14N 1-A1B | LEHMAN XS TRUST | | |
| 02680TAV5 | 2,000,000 | AHM 04-2 | AMERICAN HOME MORTGAGE INVESTM | | |
| 31771CTF2 | 2,121,000 | FINANCING CORP FICO | | | |
| 94983KAJ8 | 1,111,112,000 | WFMB06-AR2 II-AIO | WELLS FARGO MORTGAGE BACKED SE | | |
| 52524PAU6 | 21,393,000 | LXS 2007-8 II-M2 | LEHMAN XS TRUST | | |
| 52521TAS6 | 1,850,000 | LBFR 2006-LLFA E | LEHMAN BROTHERS FLOATING RATE | | |
| 78112BUD0 | 2,038,000 | GMACM 2005-AR4 1A | GMAC MORTGAGE CORP LOAN TRUST | | |
| 648842BB6 | 1,500,000 | BROOKLYN UNION GAS A1 | | | |
| 525229AJ9 | 10,000,000 | LXS 2006-10N M1 | LEHMAN XS TRUST | | |
| 52521NAC4 | 2,580,000 | LMT 2007-8 1A3 | LEHMAN MORTGAGE TRUST | | |
| 86364YAU8 | 3,075,000 | SARM 2007-11 B22 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 525221AV9 | 2,160,000 | LEH XS 05-3 3A3B | LEHMAN XS TRUST MORTGAGE PASS | | |
| 86364JAC1 | 172,861,000 | SARM 2007-9 1AX | STRUCTURED ADJUSTABLE RATE MOR | | |
| 52109RAS0 | 6,000,000 | LBUBS 2007-C7 K | LB-UBS COMMERCIAL MORTGAGE TRU | | |
| 46829CAU1 | 2,454,000 | JPMMT 2008-A5 6A2 | JP MORGAN MORTGAGE TRUST | | |
| 52521YAU0 | 15,675,309 | LMT 2007-6 AX2 | LEHMAN MORTGAGE TRUST | | |
| 07386HF71 | 1,905,000 | BALTA 2008-2 23A1 | BEAR STEARNS ALT-A TRUST | | |
| 86358DAF5 | 3,253,000 | SARM 2008-1 A32 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 52521RCM1 | 2,677,970 | LMT 2007-5 10A5 | LEHMAN MORTGAGE TRUST | | |
| 46830EAQ3 | 5,000,000 | JPMCC 2008-CB17 H | JP MORGAN CHASE COMMERCIAL MOR | | |
| 86360MAB0 | 75,000,000 | SASC08-6 1A2 | STRUCTURED ASSET SECURITIES CO | | |
| 52522DAA9 | 1,600,000 | LXS 06-16N 1-A1A | LEHMAN XS TRUST | | |
| 86364JAT4 | 1,722,000 | SARM 2007-9 2-B4 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 86360JAG6 | 2,726,000 | SAMI 2006-AR5 2A3 | STRUCTURED ASSET MORTGAGE INVE | | |
| 86361PAD6 | 90,080,435 | SARM 2006-9 1-PAX | STRUCTURED ADJUSTABLE RATE MOR | | |
| 160900HX7 | 1,300,000 | UNIVERSITY MED CHARLESTON A | SAVRS | | |
| 86362RAE1 | 132,080,924 | SARM 2006-12 2AX | STRUCTURED ADJUSTABLE RATE MOR | | |
| 52525FAH6 | 6,614,000 | LMT 2008-6 B1 | LEHMAN MORTGAGE TRUST | | |
| 31392ES84 | 1,250,000 | FNW02-W10 A4 | FANNIEMAE WHOLE LOAN | | |
| 46828UAJ7 | 5,079,900 | JPALT 2008-A3 3A2 | JP MORGAN ALTERNATIVE LOAN TRU | | |
| 86360VAB0 | 75,000,000 | SASC 2006-8 1A2 | STRUCTURED ASSET SECURITIES CO | | |
| 02680VAE8 | 1,825,000 | AHMA 2005-1 3A11 | AMERICAN HOME MORTGAGE ASSETS | | |

Schedule A

| Cusip | Par Value | Description |
|-----------|-------------|--|
| 52525BAJ1 | 7,383,000 | LXS 2007-16N M11 LEHMAN XS TRUST |
| 863592AU5 | 1,867,000 | SASC 2006-RF3 2B1 STRUCTURED ASSET SECURITIES CO |
| 86358RSE8 | 1,850,000 | SASCO 01-21A 1A-1 CMO SER 01 STRUC ASST SEC CRP |
| 52524LAH4 | 73,154,780 | LXS 2007-2N 3AX LEHMAN XS TRUST |
| 12689EBX3 | 1,744,500 | CWALT 03-19 B3 COUNTRYWIDE ALTER LOAN TRUST |
| 86360NAM4 | 91,262,000 | SARM 2006-5 2AX STRUCTURED ADJUSTABLE RATE MOR |
| 86364YAM8 | 4,923,000 | SARM 2007-11 M2 STRUCTURED ADJUSTABLE RATE MOR |
| 172921AA8 | 1,163,000 | CMSI 87-01 A1 CMO SER 87-01 CITICORP MORTGAGE SECS INC |
| 52524VAS8 | 18,552,000 | LXS 07-15N 4-A2B LEHMAN XS TRUST |
| 86358RZH9 | 1,500,000 | SASCO 02-16A 4A-2 STRUC ASST SEC CRP |
| 86363LAE3 | 6,500,000 | SARM 2007-4 M-3 STRUCTURED ADJUSTABLE RATE MOR |
| 938335N88 | 1,500,000 | WAMU 2002-AR1 1A1 WASHINGTON MUTUAL MTGE SEC |
| 52521YAT3 | 9,099,953 | LMT 2007-8 AX1 LEHMAN MORTGAGE TRUST |
| 126870YG7 | 1,143,091 | CWL 2006-5 2A2 COUNTRYWIDE ASSET-BACKED CERTI |
| 52521LBK9 | 16,800,000 | LMT 2007-4 B1 LEHMAN MORTGAGE TRUST |
| 04542BCJ9 | 1,520,000 | ABFC 2003-AHL1 A1 ASSET BACKED FUNDING CERTIFICA |
| 52522QBG8 | 4,154,000 | LMT 2007-10 1B1 LEHMAN MORTGAGE TRUST |
| 86363GAF1 | 1,480,000 | SARM 2007-3 3A1 STRUCTURED ADJUSTABLE RATE MOR |
| 52524VBW8 | 26,114,000 | LXS 07-15N M2-II LEHMAN XS TRUST |
| 86359DKT3 | 3,000,000 | LEH XS 05-1 3A3A LEHMAN XS TRUST MORTGAGE PASS |
| 86358LDY2 | 2,000,000 | SAMI 2004-AR5 1A2 STRUCTURED ASSET MORTGAGE INVE |
| 86359LAA7 | 1,500,000 | SAMI 2003-AR4 A1 STRUCTURED ASSET MORTGAGE INVE |
| 863579EG9 | 1,458,000 | SARM 2004-16 1A2 STRUCTURED ADJUSTABLE RATE MOR |
| 86364JAR8 | 1,378,000 | SARM 2007-9 2-B3 STRUCTURED ADJUSTABLE RATE MOR |
| 86359BDC2 | 1,427,000 | SASCO 2003-35 B4 STRUCTURED ASSET SEC CORP |
| 86358RXV4 | 7,873,000 | SASCO 02-AL1 B-5 CMO SER 02 STRUC ASST SEC CRP |
| 86361JAE0 | 311,771,000 | SARM 2006-8 1-AX STRUCTURED ADJUSTABLE RATE MOR |
| 31771CBY0 | 1,075,000 | FICO SERIES 1 |
| 80372TAB4 | 2,500,000 | SARM 2005-19XS NIM2 A-2 STRUCTURED ADJUSTABLE RATE MOR |
| 03832LKN0 | 1,000,000 | C/P APRECO INC 4.2 |
| 86363PAE4 | 59,050,363 | SASC 2007-3 2A2 STRUCTURED ASSET SECURITIES CO |
| 52524YAX1 | 7,378,000 | LXS 07-12N 2-M1 LEHMAN XS TRUST |
| 86358EAL0 | 1,500,000 | SAIL 2003-BC2 A3 SAIL |
| 52525BAK8 | 8,016,000 | LXS 2007-16N M2I LEHMAN XS TRUST |
| 31392GV79 | 953,142 | FNGT 2002-T19 A4 FANNIE MAE |
| 76113HAD8 | 1,215,534 | RAST 06-A13 PO RESIDENTIAL ASSET SECURITIZATI |
| 86359WAC9 | 20,000,000 | SASC 2006-S3 M1 STRUCTURED ASSET SECURITIES CO |
| 930868BQ6 | 950,000 | CAROLINA POWER AND LIGHT 2000 |
| 639672XJ8 | 950,000 | NEBRASKA INVT FIN AUTH-SFMR P/C 09/09/08 @ 100 RMD 3.60 03/17/2026 |
| 86364DAG5 | 43,184,941 | SARM 2007-7 2-A2X STRUCTURED ADJUSTABLE RATE MOR |
| 86358DAL2 | 5,266,000 | SARM 2008-1 B1 STRUCTURED ADJUSTABLE RATE MOR |
| 073879V21 | 1,000,000 | BSABS 2005-CL1 A2 BEAR STEARNS ASSET BACKED SECU |
| 05946XRV7 | 1,300,000 | BAFC 2005-B 2A1 BANC OF AMERICA FUNDING CORP |
| 52522QBE1 | 6,608,012 | LMT 2007-10 AX1 LEHMAN MORTGAGE TRUST |
| 94963KAP4 | 8,442,000 | WFMB 2006-AR2 B5 WELLS FARGO MORTGAGE BACKED SE |
| 52521JAF6 | 4,636,000 | LMT 2007-3 B1 LEHMAN MORTGAGE TRUST |
| 52520CAZ8 | 3,929,000 | LMT 2006-3 B3 LEHMAN MORTGAGE TRUST |
| 52525BAV4 | 13,362,000 | LXS 2007-16N M3II LEHMAN XS TRUST |
| 45254TPX6 | 1,300,000 | IMSA 2004-3 1A4 IMPAC SECURED ASSETS CMN OWNER |
| 31392FDE4 | 940,000 | FNGT 2002-T16 A4 FANNIEMAE GRANTOR TRUST |
| 22822RAJ9 | 1,000,000 | CCI 2006-1A C CROWN CASTLE TOWERS LLC |
| 22540VFQ0 | 1,000,000 | CSFB 01-26 5A1 CS FIRST BOSTON MTGE SEC CORP |
| 52521LBG8 | 1,200,000 | LMT 2007-4 4A1 LEHMAN MORTGAGE TRUST |
| 52519BAB8 | 2,168,574 | LMT 2007-7 AP1 LEHMAN MORTGAGE TRUST |
| 86361JAC4 | 67,925,000 | SARM 2006-8 1-A2X STRUCTURED ADJUSTABLE RATE MOR |
| 86958TJS7 | 900,000 | C/P SVENSKA HANDELSBANKEN INC |
| 251510DH3 | 1,420,000 | DBALT 2005-2 1A1 DEUTSCHE ALT-A SECURITIES INC |
| 76113ACA7 | 1,420,000 | RASC 2006-EMX3 A3 RESIDENTIAL ASSET SECURITIES C |
| 07386HCH2 | 1,500,000 | BALTA 2003-3 3A BEAR STEARNS ALT-A TRUST |
| 12689GHY0 | 1,220,000 | CWHL 2004-29 1A1 COUNTRYWIDE HOME LOAN MORTGAGE |
| 161542CP8 | 1,000,000 | CFLAT 2003-C1 1A5 CHASE FUNDING LOAN ACQUISITION |
| 743873AM3 | 1,550,000 | PFMLT 2004-1 1A3 PROVIDENT FUNDING MORTGAGE LOA |
| 05570GAW3 | 75,129,000 | BNCMT 2007-4 A3B BNC MORTGAGE LOAN TRUST |
| 806907AJ2 | 645,000 | UNION ELECTRIC SAVRS |
| 57643LQU3 | 1,200,000 | MABS 2006-HE1 A4 MASTR ASSET BACKED SECURITIES |
| 313586QR3 | 1,000,000 | FEDERAL NATIONAL MTGE ASSOC |
| 86362UAF1 | 144,583,369 | SARM 2007-2 2AX STRUCTURED ADJUSTABLE RATE MOR |
| 94983VAH8 | 1,000,000 | WFMB 2006-AR8 2A3 WELLS FARGO MORTGAGE BACKED SE |
| 45660LMV8 | 1,000,000 | INDX 2005-AR9 1A1 INDYMAC INDEX MORTGAGE LOAN TR |
| 46628GAF6 | 1,100,000 | JPALT 2006-A2 2A1 JP MORGAN ALTERNATIVE LOAN TRU |
| 863579SH2 | 1,310,000 | SARM 2005-5 A3 STRUCTURED ADJUSTABLE RATE MOR |
| 86362TAH0 | 60,254,000 | SARM 2007-1 2AX STRUCTURED ADJUSTABLE RATE MOR |
| 254839YY3 | 800,000 | GEORGETOWN UNIVERSITY TAX-EXEMPT |
| 75406VAD5 | 1,800,000 | RASC 2006-KS5 A4 RESIDENTIAL ASSET SECURITIES C |
| 86359BKB6 | 1,100,000 | SARM 2004-3AC A2 STRUC ADJUSTABLE RATE MTG |
| 52524TAG9 | 30,342,000 | LXS 2007-8H M1 LEHMAN XS TRUST |
| 86360MAD6 | 65,000,000 | SASC06-6A 2A2 STRUCTURED ASSET SECURITIES CO |
| 02148WAA8 | 15,350,000 | CWALN 2006-OC8 N COUNTRYWIDE ALTERNATIVE LOAN T |
| 39538RAF8 | 3,307,000 | GPMF 2005-AR1 M1 GREENPOINT MORTGAGE FUNDING TR |
| 76116LBU7 | 1,250,000 | RESIX RESIX FINANCE LTD CREDIT-LINKE |

Schedule A

| Cusip | Par Value | Description | | | |
|-----------|-------------|--|--------------------------------|-------------|------------|
| 86365BAN3 | 2,222,000 | SARM 2006-2 B3 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 86364YAV6 | 1,845,000 | SARM 2007-11 B32 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 86362RAF8 | 74,821,943 | SARM 2006-12 2PAX | STRUCTURED ADJUSTABLE RATE MOR | | |
| 86364GAF0 | 1,879,000 | SASCO 2007-TC1 M4 | STRUCTURED ASSET SECURITIES CO | | |
| 452001ZP8 | 750,000 | ILLINOIS COLLEGE OF OPTOMETRY SAVRS | | | |
| 59445RL72 | 750,000 | C/P MICHIGAN CONSOLIDATED GAS | | | |
| 94980KAK6 | 1,608,215 | WFMB 2004-4 APO | WELLS FARGO MORTGAGE BACKED SE | | |
| 78114GAH0 | 1,480,000 | RAST06-A16 2A2 | RESIDENTIAL ASSET SECURITIZATI | | |
| 52525DAL2 | 8,265,000 | LXS 2007-16N M2 | LEHMAN XS TRUST | | |
| 93088BL7 | 725,000 | CAROLINA POWER AND LIGHT 2000 | | | |
| 52525BAZ5 | 15,908,000 | LXS 2007-16N M7II | LEHMAN XS TRUST | | |
| 86361BAL1 | 74,832,000 | SARM 2006-7 4AX | STRUCTURED ADJUSTABLE RATE MOR | | |
| 92977YAA9 | 1,000,000 | WMLT 2005-A 1A1 | WACHOVIA MORTGAGE LOAN TRUST L | | |
| 45680LQG6 | 1,000,000 | INDX 2005-AR5 1A1 | INDYMAC INDEX MORTGAGE LOAN TR | | |
| 52524YBG7 | 4,208,000 | LXS 07-12N 3-M1 | LEHMAN XS TRUST | | |
| 658198RC8 | 700,000 | EASTERN PWR OF NORTH CAROLINA-SAVRS 144A-PRIV PLMT | | | |
| 52520MEC3 | 6,276,090 | LMT 2005-3 2A4 | LEHMAN MORTGAGE TRUST | | |
| 86359BTF8 | 800,000 | SARM 2004-6 5A1 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 94981BA49 | 1,000,000 | WFMB 2004-T A1 | WELLS FARGO MORTGAGE BACKED SE | | |
| 94985TAL2 | 2,688,679 | WFMB 2007-3 1A11 | WELLS FARGO MORTGAGE BACKED SE | | |
| 87804AAW2 | 5,235,000 | TBW 2006-3 B4 | TBW MORTGAGE BACKED PASS THROU | | |
| 52524PAQ5 | 30,900,000 | LXS 2007-6 M1 | LEHMAN XS TRUST | | |
| 525222AC9 | 11,000,000 | LXSN 2005-4 A | LEHMAN XS NET INTEREST MARGIN | | |
| 007036EW2 | 1,088,000 | ARMT 2004-5 7A2 | ADJUSTABLE RATE MORTGAGE TRUST | | |
| 182362FR3 | 650,000 | CHATTANOOGA TN | | | |
| 89380EL34 | 650,000 | C/P TRANSOCEAN INC | | | |
| 863581AL8 | 5,040,000 | SARM 2006-6 B1I | STRUCTURED ADJUSTABLE RATE MOR | | |
| 52525BAX0 | 12,726,000 | LXS 2007-16N M5II | LEHMAN XS TRUST | | |
| 52521PAJ4 | 5,268,000 | LSSCO 2007-1 M9 | LEHMAN STRUCTURED SECURITIES C | | |
| 52521HCC5 | 2,209,000 | LMT 2006-9 B5 | LEHMAN MORTGAGE TRUST | | |
| 94984MAT1 | 157,097,000 | WFMB 2006-AR14 3A3 | WELLS FARGO MORTGAGE BACKED SE | | |
| 52525LAE0 | 20,797,000 | LXS 2007-14H M1 | LEHMAN XS TRUST | | |
| 32052MAJ0 | 1,041,000 | FHAMS 2006-AA6 3A2 | FIRST HORIZON ALTERNATIVE MORT | | |
| 525198BV9 | 5,778,713 | LMT 2007-7 AX2 | LEHMAN MORTGAGE TRUST | | |
| 525237AZ6 | 7,805,000 | LXS 2007-10H II-M4 | LEHMAN XS TRUST | | |
| 07364MSH6 | 800,000 | BSARM 2002-11 1A1 | BEAR STEARNS ADJUSTABLE RATE M | | |
| 61915RAU0 | 875,000 | MHL 2005-5 A1 | MORTGAGEIT TRUST | | |
| 52520SAU4 | 2,130,000 | LMT 2006-8 B5 | LEHMAN MORTGAGE TRUST | | |
| 61915RBA3 | 2,000,000 | MHL 2005-5 B | MORTGAGEIT TRUST | | |
| 863911AK9 | 748,000 | SASC 2006-RF4 B3 | SASCO LLC | | |
| 52525AAF1 | 5,045,000 | LXS 2007-20N M2 | LEHMAN XS TRUST | | |
| 172921AL2 | 640,000 | CMSI 1987-10 A1 CMO SER 87-10 CITICORP MORTGAGE SECURITIES | | | |
| 52521PAG0 | 4,480,000 | LSSCO 2007-1 M7 | LEHMAN STRUCTURED SECURITIES C | | |
| 31393XFZ5 | 585,000 | FNGT 2004-T1 2A | FANNIE MAE | | |
| 525248AK6 | 12,323,000 | LXS 2007-5H IM1 | LEHMAN XS TRUST | | |
| 17307GJX7 | 800,000 | CMLTI 2004-HYB3 1A | CITIGROUP MORTGAGE LOAN TRUST | | |
| 52524GAP7 | 10,995,000 | LXS 2007-7N M3 | LEHMAN XS TRUST | | |
| 52524YAY9 | 5,823,000 | LXS 07-12N 2-M2 | LEHMAN XS TRUST | | |
| 45254NQG5 | 800,000 | IMM 2005-8 1A1 | IMPAC CMB TRUST | | |
| 320278AC8 | 1,000,000 | FFML 2006-FF8 IIA3 | FIRST FRANKLIN MORTGAGE LOAN A | | |
| 32028HAD5 | 1,000,000 | FIRST FRANKLIN MORTGAGE LOAN TRUST MTGPC/SERIES | 2006-FF10A4-VAR RATE | R/MD 2.8219 | 07/25/2036 |
| 53127TKF9 | 550,000 | C/P LIBERTY STREET FNDING CORP | | | |
| 12667G522 | 730,000 | CWALT 2005-43 4A1 | COUNTRYWIDE ALTERNATIVE LOAN T | | |
| 86363LAF0 | 2,708,000 | SARM 2007-4 M-4 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 863911AJ2 | 855,000 | SASC 2006-RF4 B2 | SASCO LLC | | |
| 05949AXG0 | 750,000 | BOAMS 2004-K 2A1 | BANC OF AMERICA MORTGAGE SECUR | | |
| 65528XKA0 | 528,000 | C/P NOKIA CORPORATION | | | |
| 863592AJ0 | 832,000 | SASC 2006-RF3 1B2 | STRUCTURED ASSET SECURITIES CO | | |
| 52524VBP3 | 8,573,000 | LXS 07-15N M3-I | LEHMAN XS TRUST | | |
| 863579JF8 | 69,844,000 | SARM04-19 1A2X | STRUCTURED ADJUSTABLE RATE MOR | | |
| 12669G9K2 | 705,000 | CWHL 2005-HYB5 4A1 | COUNTRYWIDE HOME LOAN MORTGAGE | | |
| 52520MBY8 | 1,000,000 | LMT 2005-2 3A1 | LEHMAN MORTGAGE TRUST | | |
| 52520UAB1 | 50,456,617 | LMT 2006-3 A2 | LEHMAN MORTGAGE TRUST | | |
| 86363XAT4 | 8,203,000 | SARM 2007-5 B1-II | STRUCTURED ADJUSTABLE RATE MOR | | |
| 86359BGB1 | 695,000 | SARM 2004-1 3A1 | STRUCTURED ADJUSTABLE RATE MTG | | |
| 45680JMS | 575,000 | INABS 2005-D AII3 | INDYMAC RESIDENTIAL ASSET BACK | | |
| 849842CE9 | 500,000 | BROOKLYN UNION GAS SERIES D SAVRS | | | |
| 80584TK84 | 500,000 | C/P SCALDIS CAPITAL LLC 4.2 | | | |
| 32051GEN1 | 850,000 | FHASI 2004-AR7 2A2 | FIRST HORIZON ASSET SECURITIES | | |
| 863592AH4 | 832,000 | SASC 2006-RF3 1B1 | STRUCTURED ASSET SECURITIES CO | | |
| 52522QBF8 | 3,324,112 | LMT 2007-10 AX3 | LEHMAN MORTGAGE TRUST | | |
| 31392JYJ2 | 500,000 | FNW 2003-W3 1-A4 | FANNIE MAE | | |
| 31392MH39 | 450,000 | FSPC 2002-T42 A5 | FSPC | | |
| 12669B2W1 | 680,000 | CWHL 2001-HYB1 1A1 | COUNTRYWIDE HOME LOAN MORTGAGE | | |
| 161546GJ9 | 500,000 | CFAB 2003-5 1A4 | CHASE FUNDING MTGE LN ASSETBK | | |
| 52520QBX1 | 1,509,000 | LMT 2006-7 B5 | LEHMAN MORTGAGE TRUST | | |
| 52522QBL5 | 7,828,000 | LMT 2007-10 2B2 | LEHMAN MORTGAGE TRUST | | |
| 86362NAK6 | 8,304,000 | SARM 2007-8 M1 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 86361JBC3 | 270,079,000 | SARM 2006-8 4-AX | STRUCTURED ADJUSTABLE RATE MOR | | |
| 86356RYX9 | 832,000 | SASCO 2002-5A 3A | STRUC ASST SEC CRP | | |

Schedule A

| Cusip | Per Value | Description |
|--------------|------------------|--|
| 86361AAE9 | 711,000 | SASC 2006-RF2 B3 STRUCTURED ASSET SECURITIES CO |
| 78110HT90 | 840,000 | RALI 2005-QA2 NB2 RESIDENTIAL ACCREDIT LOANS INC |
| 52525PAG8 | 8,095,000 | LXS 2007-17H M4 LEHMAN XS TRUST |
| 86363LAG8 | 3,521,000 | SARM 2007-4 M-5 STRUCTURED ADJUSTABLE RATE MOR |
| 52521RAA9 | 2,752,024 | LMT 2007-5 AX1 LEHMAN MORTGAGE TRUST |
| 61753VAB8 | 525,000 | MSAC 2007-HE4 A2A MORGAN STANLEY ABS CAPITAL I |
| 04012MAP4 | 500,000 | ARSI 2008-M1 A2B ARGENT SECURITIES INC |
| 52524GAT9 | 10,995,000 | LXS 2007-7N M7 LEHMAN XS TRUST |
| 52522HAM4 | 1,503,000 | LXS 2006-8 3A4 LEHMAN XS TRUST |
| 74923PAB9 | 1,000,000 | RAMP 2007-RZ1 A2 RESIDENTIAL ASSET MORTGAGE PRO |
| 863911AF0 | 2,494,103 | SASC 2006-RF4 2AX SASCO LLC |
| 36185MBL5 | 620,000 | GMACM 2005-AR6 3A1 GMAC MORTGAGE CORP LOAN TRUST |
| 525229BD1 | 2,710,000 | LXS 2006-10N 2A1 LEHMAN XS TRUST |
| 22541SDT2 | 454,141 | CSFB 2004-AR3 3A1 CS FIRST BOSTON MORTGAGE SECUR |
| 32052MAB7 | 788,000 | FHAMS 2006-AA6 1A2 FIRST HORIZON ALTERNATIVE MORT |
| 31394ABY7 | 400,000 | FNW04-W12 1-A-1 FANNIE MAE |
| 52524TAH7 | 21,913,000 | LXS 2007-8H M2 LEHMAN XS TRUST |
| 86358RDJ2 | 535,000 | SASCO 01-SB1-A5 CMO SER 01-SB1STRUCTURED ASSET SECS CO |
| 52520SAV2 | 2,130,000 | LMT 2006-8 B6 LEHMAN MORTGAGE TRUST |
| 881561XJ6 | 440,000 | TMTS 2005-14HE AF2 TERWIN MORTGAGE TRUST |
| 36185NKR6 | 500,000 | GMACM 2003-GH1 A5 GMAC MORTGAGE CORP LOAN TRUST |
| 758950FZ6 | 500,000 | RAMC 2005-4 A5 RENAISSANCE HOME EQUITY LOAN T |
| 86358RP88 | 565,000 | SASCO 2002-11A 2A-1 STRUC ASST SEC CRP |
| 52524GAG5 | 10,995,000 | LXS 2007-7N M4 LEHMAN XS TRUST |
| 52524PAR3 | 26,045,000 | LXS 2007-6 M2 LEHMAN XS TRUST |
| 52524GAS1 | 10,995,000 | LXS 2007-7N M6 LEHMAN XS TRUST |
| 863582AV3 | 868,000 | SASC 2006-RF3 2B2 STRUCTURED ASSET SECURITIES CO |
| 525237AX1 | 4,820,000 | LXS 2007-10H II-M2 LEHMAN XS TRUST |
| 52524GAR3 | 10,995,000 | LXS 2007-7N M5 LEHMAN XS TRUST |
| 94983KAC3 | 600,000 | WFMB 2006-AR2 2A1 WELLS FARGO MORTGAGE BACKED SE |
| 86358ADL4 | 500,000 | SASCO 02-23 A7 STRUCTURED ASSET SEC CORP |
| 362341RX9 | 600,000 | GSR 2005-AR6 2A1 GSR MORTGAGE LOAN TRUST |
| 45888WAP2 | 2,005,000 | INDX 2007-FLX1 M6 INDYMAC INDEX MORTGAGE LOAN TR |
| 52525FAJ2 | 2,792,000 | LMT 2006-8 B2 LEHMAN MORTGAGE TRUST |
| 86362HAN3 | 1,804,000 | SARM 2006-11 M7 STRUCTURED ADJUSTABLE RATE MOR |
| 02147BAJ4 | 1,000,000 | CWALT 2007-7T2 A9 COUNTRYWIDE ALTERNATIVE LOAN T |
| 39538LAV3 | 3,000,000 | GPMF 2007-AR2 2M1 GREENPOINT MORTGAGE FUNDING TR |
| 78113XAL5 | 2,806,000 | RAST08-A12 B4 RESIDENTIAL ASSET SECURITIZATI |
| 52524PAV4 | 7,841,000 | LXS 2007-8 II-M3 LEHMAN XS TRUST |
| 52524HAP5 | 10,000,000 | LXS 2007-4N M2 LEHMAN XS TRUST |
| 52525PAF8 | 6,687,000 | LXS 2007-17H M3 LEHMAN XS TRUST |
| 05523QAA7 | 7,790,000 | BAFCN 2007-1 N1 BANC OF AMERICA FUNDING CORP N |
| 02147JAQ1 | 2,850,000 | CWALT 2008-46 B1 CWALT |
| 525237BB8 | 4,591,000 | LXS 2007-10H II-M6 LEHMAN XS TRUST |
| 52522XAM9 | 1,154,888 | LMT 2007-9 AP LEHMAN MORTGAGE TRUST |
| 55271SAC8 | 18,750,000 | MANM 2006-6 MASTR ALTERNATIVE NIM |
| 12545CBD1 | 3,900,000 | CWHL07-10 B1 COUNTRYWIDE HOME LOANS INC |
| 52524PBW3 | 7,841,000 | LXS 2007-6 II-M4 LEHMAN XS TRUST |
| 125438AA9 | 511,000 | CWHL 2007-HYB2 1A COUNTRYWIDE HOME LOAN MORTGAGE |
| 86358AMW0 | 510,000 | SASCO 2003-6A 4-A1 STRUC ASST SEC CORP |
| 52525PAH4 | 6,687,000 | LXS 2007-17H M5 LEHMAN XS TRUST |
| 86358RUH8 | 500,000 | SASCO 02-1A 4A STRUC ASST SEC CRP |
| 17311QAL4 | 1,500,000 | CGCMT 2007-C8 J CITIGROUP COMMERCIAL MORTGAGE |
| 86359BTJ0 | 604,000 | SARM 2004-6 5A4 STRUCTURED ADJUSTABLE RATE MOR |
| 94979TAA4 | 525,000 | WFMB 2004-H A1 WELLS FARGO MORTGAGE BACKED SE |
| 52524HAT7 | 10,822,000 | LXS 2007-4N M6 LEHMAN XS TRUST |
| 86358DAM0 | 2,477,000 | SARM 2006-1 B2 STRUCTURED ADJUSTABLE RATE MOR |
| 52525BAL6 | 4,841,000 | LXS 2007-16N M3I LEHMAN XS TRUST |
| 52524HAS9 | 10,822,000 | LXS 2007-4N M5 LEHMAN XS TRUST |
| 05949AHA1 | 575,000 | BOAMS 2004-E 2A6 BANC OF AMERICA MORTGAGE SECUR |
| 78111XG72 | 485,000 | RFMSI 2006-SA1 1A1 RESIDENTIAL FUNDING MORTGAGE S |
| 52524HAU4 | 10,822,000 | LXS 2007-4N M7 LEHMAN XS TRUST |
| 52522QBH4 | 1,888,000 | LMT 2007-10 1B2 LEHMAN MORTGAGE TRUST |
| 86363GAP9 | 53,418,000 | SARM 2007-3 4-AX STRUCTURED ADJUSTABLE RATE MOR |
| 45880NQ24 | 485,000 | INDX04-AR4 1A INDYMAC INDEX MORTGAGE LOAN TR |
| 52522XAQ0 | 1,562,000 | LMT 2007-9 B2 LEHMAN MORTGAGE TRUST |
| 021487AG0 | 2,976,000 | CWALT 06-15CB B2 COUNTRYWIDE ALTERNATIVE LOAN T |
| 23245GAA9 | 400,000 | CWALT 2006-OC9 A1 CWALT |
| 749580AR7 | 3,149,000 | RFMSI 2007-S5 M2 RESIDENTIAL FUNDING MORTGAGE S |
| 52520RAQ5 | 1,991,000 | LMT 2006-4 1B2 LEHMAN MORTGAGE TRUST |
| 86364YAN4 | 1,841,000 | SARM 2007-11 M3 STRUCTURED ADJUSTABLE RATE MOR |
| 75114TAK7 | 787,795 | RALI 2006-QS5 AP RESIDENTIAL ACCREDIT LOANS INC |
| 78113WAG8 | 819,861 | RAST 2007-A3 AP RESIDENTIAL ASSET SECURITIZATI |
| 86358DAN8 | 1,704,000 | SARM 2006-1 B3 STRUCTURED ADJUSTABLE RATE MOR |
| 86361AAF6 | 553,000 | SASC 2006-RF2 B4 STRUCTURED ASSET SECURITIES CO |
| 86364CAQ5 | 6,773,000 | SARM07-6 B1-I1 STRUCTURED ADJUSTABLE RATE MOR |
| 52521NAP5 | 6,934,000 | LMT 2007-6 B1 LEHMAN MORTGAGE TRUST |
| 52521NAM2 | 934,444 | LMT 2007-6 AP LEHMAN MORTGAGE TRUST |
| 17025TBU4 | 4,151,700 | CWHL 2007-15 B2 COUNTRYWIDE HOME LOANS INC |
| 32052MAK7 | 15,484,000 | FHAMS 2006-AA6 3A1O FIRST HORIZON ALTERNATIVE MORT |

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| Cusip | Par Value | Description | | |
|-----------|------------|---|--|----------------------|
| 525248BD1 | 10,063,000 | LXS 2007-5H II-M2 | LEHMAN XS TRUST | |
| 88157VAD9 | 5,115,000 | TMTS 2007-8ALT M1 | TERWIN MORTGAGE TRUST | |
| 52521LBI7 | 7,638,000 | LMT 2007-4 B2 | LEHMAN MORTGAGE TRUST | |
| 12689FJD6 | 425,000 | CWHL 2003-80 2A1 | COUNTRYWIDE HOME LOANS | |
| 921798ME5 | 305,000 | VMF 2002-B A4 | VANDERBILT MORTGAGE FINANCE | |
| 864273BH7 | 300,000 | ORANGE COUNTY TRANSPORTATION AUTH 1ST -SAVRS | | |
| 86363LAH6 | 2,708,000 | SARM 2007-4 M-8 | STRUCTURED ADJUSTABLE RATE MOR | |
| 52523KBE3 | 3,107,000 | LXS 2006-17 WF-M4 | LEHMAN XS TRUST | |
| 52525BAQ5 | 5,906,000 | LXS 2007-16N M7I | LEHMAN XS TRUST | |
| 863578AN9 | 2,361,042 | SASC05-5 4-AX | STRUCTURED ASSET SECURITIES CO | |
| 525249AG3 | 12,268,000 | LXS 2007-11 M1 | LEHMAN XS TRUST | |
| 86362HAQ6 | 2,372,000 | SARM 2006-11 B2II | STRUCTURED ADJUSTABLE RATE MOR | |
| 849845FR0 | 290,000 | NYS ENERGY RESEARCH & DEV AUTH1985 A - 35 DAY AUCTION | | |
| 57183RJV6 | 289,000 | C/P MARRIOTT INTL INC 4.2 | | |
| 86380BAQ1 | 870,000 | SARM 2006-4 7A4 | STRUCTURED ADJUSTABLE RATE MOR | |
| 22541SDW5 | 400,000 | CSFB 2004-AR3 5A1 | CS FIRST BOSTON MORTGAGE SECUR | |
| 86359XAF0 | 814,000 | SASC 2006-AM1 M1 | STRUCTURED ASSET SECURITIES CO | |
| 52525LAG5 | 9,948,000 | LXS 2007-14H M3 | LEHMAN XS TRUST | |
| 86358REF0 | 1,811,500 | SASCO 01-SB1-B5 CMO SER 01-SB1 | STRUCTURED ASSET SECS CO | |
| 52525AAG9 | 3,210,000 | LXS 2007-20N M3 | LEHMAN XS TRUST | |
| 525237AH6 | 13,039,000 | LXS 2007-10H I-M2 | LEHMAN XS TRUST | |
| 201730AJ7 | 9,250,000 | CMAT 99-C1 X CMO SERIES 99-C1 | COMMERCIAL MTGE ASSET TRUST | |
| 52520NCD1 | 1,974,000 | LMT 2006-8 1B4 | LEHMAN MORTGAGE TRUST | |
| 86364JAG2 | 4,963,000 | SARM 2007-9 M1 | STRUCTURED ADJUSTABLE RATE MOR | |
| 52525PAK7 | 5,631,000 | LXS 2007-17H M7 | LEHMAN XS TRUST | |
| 25085ALC4 | 265,000 | C/P DETROIT EDISON COMPANY | | |
| 52521NAF7 | 456,000 | LMT 2007-6 1A8 | LEHMAN MORTGAGE TRUST | |
| 13033KW54 | 260,000 | CALIFORNIA HSG FIN AGY MULTI | HSG BDS III SER C 7 DAY AUCTION N/A 09/24/2008 | RMD 3.521 02/01/2037 |
| 805564LU3 | 310,000 | SAST 2002-2 AF5 | SAXON ASSET SECURITIES TRUST | |
| 86364PAG8 | 5,153,000 | SARM 2007-10 M1 | STRUCTURED ADJUSTABLE RATE MOR | |
| 393505RH7 | 250,000 | GT 98-10 A8 ASSETBK HOME EQTY | GREENTREE FINANCIAL MTGE HSG | |
| 18885JK17 | 250,000 | C/P CLIPPER RECEIVABLES CO LLC | | |
| 525221GJ0 | 3,318,000 | LEH XS 05-10 2M3 | LEHMAN XS TRUST MORTGAGE PASS | |
| 39539LAY7 | 4,082,000 | GPMF 2007-AR2 2M4 | GREENPOINT MORTGAGE FUNDING TR | |
| 52522CAK9 | 3,850,000 | LXS 06-14N M-1-I | LEHMAN XS TRUST | |
| 32027EAE1 | 375,000 | FFML 2006-FF5 2A3 | FIRST FRANKLIN MORTGAGE LOAN A | |
| 781118AJ7 | 546,115 | RALI 2005-QS7 AP | RESIDENTIAL ACCREDIT LOANS INC | |
| 31392JYQ6 | 245,000 | FNW 2003-W3 2A5 | FANNIE MAE | |
| 525258BA9 | 6,363,000 | LXS 2007-16N M8II | LEHMAN XS TRUST | |
| 52521YAL0 | 250,000 | LMT 2007-6 3A1 | LEHMAN MORTGAGE TRUST | |
| 52524PAS1 | 15,009,000 | LXS 2007-6 M3 | LEHMAN XS TRUST | |
| 525237AY9 | 2,869,000 | LXS 2007-10H II-M3 | LEHMAN XS TRUST | |
| 52524HAV2 | 7,822,000 | LXS 2007-4N M8 | LEHMAN XS TRUST | |
| 863578AS3 | 1,329,868 | SASC 2005-5 PAX | STRUCTURED ASSET SECURITIES CO | |
| 31393XGT8 | 235,000 | FNW 2004-W2 4A | FANNIE MAE | |
| 52524TAJ3 | 12,361,000 | LXS 2007-8H M3 | LEHMAN XS TRUST | |
| 863582AM3 | 478,000 | SASC 2006-RF3 1B5 | STRUCTURED ASSET SECURITIES CO | |
| 52520SAS9 | 1,065,000 | LMT 2006-8 B4 | LEHMAN MORTGAGE TRUST | |
| 12689FL68 | 400,000 | CWHL 2004-15 5A | COUNTRYWIDE HOME LOAN MORTGAGE | |
| 525248AL4 | 6,900,000 | LXS 2007-5H IM2 | LEHMAN XS TRUST | |
| 39539KAT0 | 2,000,000 | GPMF 2007-AR1 M1-II | GREENPOINT MORTGAGE FUNDING TR | |
| 52524HAN0 | 3,000,000 | LXS 2007-4N M1 | LEHMAN XS TRUST | |
| 86359DKM8 | 450,000 | LEH XS 05-1 2A2 | LEHMAN XS TRUST MORTGAGE PASS | |
| 52520MGS6 | 1,839,193 | LMT 2006-2 AX | LEHMAN MORTGAGE TRUST | |
| 89380EJC6 | 219,000 | C/P TRANSOCEAN INC | | |
| 52524YAR4 | 5,430,000 | LXS 07-12N 1-M4 | LEHMAN XS TRUST | |
| 12688RAK4 | 8,499,000 | CWALT 2006-QA19 M2 | CWALT | |
| 8635987Q8 | 250,000 | SASC05-7XS 1A1C | STRUCTURED ASSET SECURITIES CO | |
| 863579RP5 | 300,000 | SARM 2005-11 1A1 | STRUCTURED ADJUSTABLE RATE MOR | |
| 05949AGR5 | 300,000 | BOAMS 2004-E 1A1 | BANC OF AMERICA MORTGAGE SECUR | |
| 86359AT78 | 301,000 | SASCO 2003-26A 5A | STRUC ASST SEC CRP | |
| 31393E8H7 | 198,305 | FNW 2003-W14 1A8 | FANNIE MAE | |
| 781118BD9 | 478,484 | RALI 2005-QS9 AP | RESIDENTIAL ACCREDIT LOANS INC | |
| 52524YAQ6 | 5,068,000 | LXS 07-12N 1-M3 | LEHMAN XS TRUST | |
| 52521YAW6 | 2,452,000 | LMT 2007-6 1B2 | LEHMAN MORTGAGE TRUST | |
| 52525BAN2 | 3,797,000 | LXS 2007-16N M5I | LEHMAN XS TRUST | |
| 86359B2J9 | 280,000 | SASC 2005-2XS 2A2 | STRUCTURED ASSET SECURITIES CO | |
| 52520RAR3 | 1,517,000 | LMT 2006-4 1B3 | LEHMAN MORTGAGE TRUST | |
| 52522XAR8 | 1,250,000 | LMT 2007-9 B3 | LEHMAN MORTGAGE TRUST | |
| 86361QAC8 | 86,086,000 | SARM 2006-10 1AX | STRUCTURED ADJUSTABLE RATE MOR | |
| 525198AA8 | 1,068,428 | LMT 2007-7 AX1 | LEHMAN MORTGAGE TRUST | |
| 86364DAZ3 | 4,493,000 | SARM 2007-7 M4 | STRUCTURED ADJUSTABLE RATE MOR | |
| 939344AH0 | 1,558,800 | WMALT 2006-4 LB2 | WASHINGTON MUTUAL ALTERNATIVE | |
| 849845EY6 | 200,000 | CENTRAL HUDSON G&E SERIES D | | |
| 86362HAR4 | 1,368,000 | SARM 2006-11 B3II | STRUCTURED ADJUSTABLE RATE MOR | |
| 02680TJG9 | 400,000 | AHM 2006-1 2A3 | AMERICAN HOME MORTGAGE INVESTM | |
| 86363XAN7 | 5,513,000 | SARM 2007-5 M-3 | STRUCTURED ADJUSTABLE RATE MOR | |
| 52524PBQ4 | 4,987,000 | LXS 2007-8 II-M7 | LEHMAN XS TRUST | |
| 52525LAH3 | 6,781,000 | LXS 2007-14H M4 | LEHMAN XS TRUST | |
| 31771CS89 | 275,000 | FINANCING CORP FICO | | |

Schedule A

| Cusip | Par Value | Description |
|------------|------------|---|
| 88157VAE7 | 3,877,000 | TMTS 2007-6ALT M2 |
| 87804AAQ5 | 3,926,000 | TBW 2006-3 B7 |
| 52525BAP7 | 3,797,000 | LXS 2007-18N M6I |
| 367910AU0 | 250,000 | GEWMC 2005-2 A2C |
| 52525AAH7 | 2,751,000 | LXS 2007-20N M4 |
| 86364YAY0 | 1,476,000 | SARM 2007-11 B52 |
| 2177M8AF9 | 186,277 | CORAL CP TRUST |
| 86363WAG4 | 330,000 | SASC 2007-BC3 2A3 |
| 39539MAJ8 | 2,997,000 | GPMF 2007-AR3 M6 |
| 52524LAR2 | 6,712,000 | LXS 2007-2N M8 |
| 52525PAL5 | 4,218,000 | LXS 2007-17H M8 |
| 59023NAL2 | 1,851,000 | MLMI 2006-AF2 BV1 |
| 949781AA6 | 260,000 | WFMB 2005-AR1 1A1 |
| 39539LAZ4 | 3,519,000 | GPMF 2007-AR2 2M5 |
| 52524LAQ4 | 6,712,000 | LXS 2007-2N M7 |
| 31393UAN3 | 170,000 | FNW 2003-W17 PT-1 |
| 94981DAL1 | 34,991,000 | WFMB 2004-E A11 |
| 525245AX4 | 5,103,000 | LXS 2007-3 1-M1 |
| 52525FAM5 | 2,278,000 | LMT 2008-6 B4 |
| 52523KBG6 | 2,244,000 | LXS 2006-17 WF-M6 |
| 52525LAK6 | 6,781,000 | LXS 2007-14H M6 |
| 525237AJ2 | 8,053,000 | LXS 2007-10H I-M3 |
| 78113WAL7 | 4,207,000 | RAST 2007-A3 B2 |
| 52524HAR1 | 5,000,000 | LXS 2007-4N M4 |
| 525237AL7 | 7,670,000 | LXS 2007-10H I-M5 |
| 52525LAL4 | 7,685,000 | LXS 2007-14H M7 |
| 86359DJJ7 | 1,942,000 | SASC 2005-14 B6 |
| 86380DA2 | 200,000 | SASCO 2008-11 A1 |
| 525247AN4 | 8,428,000 | LXS 2007-8H M7 |
| 863592AN1 | 821,859 | SASC 2006-RF3 1B6 |
| 86361AAG4 | 395,000 | SASC 2006-RF2 B5 |
| 87804AAJ1 | 390,873 | TBW 2006-3 AP |
| 86382NAN0 | 4,152,000 | SARM 2007-8 M4 |
| 52520SAR1 | 3,194,000 | LMT 2008-6 B3 |
| 52519LAG3 | 15,974,042 | LMT 2008-1 A2F |
| 86382QAJ2 | 2,832,000 | SASCO 2007-GEL1 M6 |
| 12545CBE9 | 2,275,000 | CWHL07-10 B2 |
| 86380BBF4 | 3,157,000 | SARM 2006-4 B72 |
| 525237AN3 | 6,519,000 | LXS 2007-10H I-M7 |
| 52525FAF0 | 41,099,000 | LMT 2008-6 2AIO |
| 525237BA0 | 1,951,000 | LXS 2007-10H II-M5 |
| 45254TTN4 | 1,310,000 | IMSA 2008-1 2A1 |
| 52524BPB6 | 3,820,000 | LXS 2007-8 II-M6 |
| 52521YBA3 | 3,313,000 | LMT 2007-8 2B2 |
| 02147BBN4 | 4,080,485 | CWALT07-T2 B1 |
| 45660NT96 | 210,000 | INDX 2004-AR7 A2 |
| 78113WAK9 | 9,511,000 | RAST 2007-A3 BIO1 |
| 849713CF9 | 150,000 | NY CITY TRANSIT AUTHORITY 7 DAY AUCTION |
| 649713CH5 | 150,000 | NEW YORK N Y CITY TRAN ATH MTA & TBTA CTFS PRTN SUBSR A-3PAYS WEEKLY N/A 09/24/2008 R/MD 4.352 01/01/2030 |
| 86384PAH6 | 3,607,000 | SARM 2007-10 M-2 |
| 86359DSV0 | 819,156 | SASC05-17 PAX |
| 52521RAB7 | 411,000 | LMT 2007-5 PO1 |
| 52525DAP3 | 2,723,000 | LXS 2007-18N M5 |
| 52523KBL7 | 2,071,000 | LXS 2006-17 WF-M7 |
| 525237AK9 | 7,286,000 | LXS 2007-10H I-M4 |
| 07401MAH4 | 1,272,921 | BSMF 2007-AR1 2A4 |
| 36185N3T5 | 200,000 | GMACM 2004-AR2 3A |
| 25150VAP1 | 1,245,805 | DBALT 2007-AR3 2A7 |
| 32051GXT7 | 205,000 | FHASI 2005-AR5 3A1 |
| 07384M5Y4 | 200,000 | BSARM 2004-10 12A5 |
| 525237AM5 | 6,136,000 | LXS 2007-10H I-M6 |
| 94986CAF1 | 1,687,000 | WFMB 2007-AR4 B3 |
| 12689EF27 | 200,000 | CWHL 2003-49 A5 |
| 86361PBD7 | 1,673,000 | SARM 2006-9 B8-II |
| 39539KAV5 | 3,275,000 | GPMF 2007-AR1 M3-II |
| 749577AU6 | 1,769,300 | RFMSI 2006-S9 M3 |
| 86380XAK6 | 3,786,000 | SASC 2006-GEL3 M7 |
| 52524PBF8 | 8,828,000 | LXS 2007-8 M4 |
| 781119BK1 | 1,924,000 | RAST 2006-A8 B7 |
| 52524YBE2 | 3,882,000 | LXS 07-12N 2-M8 |
| 525247AK0 | 12,923,000 | LXS 2007-8H M4 |
| 52521DAU8 | 3,159,000 | LMT 2007-2 B2 |
| 45660N3R4 | 179,000 | INDX 2004-AR9 4A |
| 87804AAAX0 | 1,308,000 | TBW 2006-3 B5 |
| 87804AAK8 | 5,268,039 | TBW 2006-3 AX |
| 94986CAG9 | 2,531,000 | WFMB 2007-AR4 B4 |
| 94981UAF6 | 186,000 | WFMB 2005-AR2 2A2 |
| 86359WAF2 | 10,776,000 | SASC 2006-S3 M4 |
| 52525FAP8 | 2,792,430 | LMT 2008-6 B6 |
| 39539LBC4 | 2,956,000 | GPMF 2007-AR2 2M8 |

Schedule A

| Cusip | Par Value | Description | | |
|-----------|------------|--|--------------------------------|---------------------|
| 36959HK14 | 124,000 | C/P G.E. CAPITAL CORP | | |
| 86362QAL7 | 4,061,000 | SASCO 2007-GEL1 M8 | STRUCTURED ASSET SECURITIES CO | |
| 525237BC8 | 1,492,000 | LXS 2007-10H II-M7 | LEHMAN XS TRUST | |
| 39539KAW3 | 3,275,000 | GPMF 2007-AR1 M4-II | GREENPOINT MORTGAGE FUNDING TR | |
| 525245BA3 | 2,126,000 | LXS 2007-3 1-M4 | LEHMAN XS TRUST | |
| 02147JAS7 | 1,500,000 | CWALT 2006-46 B3 | CWALT | |
| 863592AS0 | 692,911 | SASC 2008-RF3 3AX | STRUCTURED ASSET SECURITIES CO | |
| 52520RAL6 | 172,210 | LMT06-4 AP2 | LEHMAN MORTGAGE TRUST | |
| 86362NAM2 | 2,842,000 | SARM 2007-8 M-3 | STRUCTURED ADJUSTABLE RATE MOR | |
| 86362HAT0 | 912,000 | SARM 2006-11 B4II | STRUCTURED ADJUSTABLE RATE MOR | |
| 86364JAH0 | 2,481,000 | SARM 2007-9 M2 | STRUCTURED ADJUSTABLE RATE MOR | |
| 86359BAY7 | 4,360,000 | SASCO 2003-36XS M3 | STRUCTURED ASSET SEC CORP | |
| 02680TEN9 | 145,000 | AHM 05-2 2A1 | AMERICAN HOME MORTGAGE INVESTM | |
| 7528A2K30 | 109,000 | C/P RANGER FUNDING CORP 4.2 | | |
| 86362NAL4 | 1,447,000 | SARM 2007-8 2B3 | STRUCTURED ADJUSTABLE RATE MOR | |
| 36959RLU7 | 109,000 | C/P GENERAL ELECTRIC CAPITAL SERVICES | | |
| 86361JBM1 | 1,187,000 | SARM 2006-8 B5II | STRUCTURED ADJUSTABLE RATE MOR | |
| 52523KBM5 | 1,728,000 | LXS 2006-17 WF-M8 | LEHMAN XS TRUST | |
| 863592AF8 | 675,525 | SASC 2006-RF3 1AX | STRUCTURED ASSET SECURITIES CO | |
| 93938FAS9 | 10,741,000 | WMALT 2007-OC1 A5 | WASHINGTON MUTUAL ALTERNATIVE | |
| 86360BAT5 | 4,593,000 | SARM 2006-4 B31 | STRUCTURED ADJUSTABLE RATE MOR | |
| 525221AM9 | 880,000 | LEH XS 05-3 2M1 | LEHMAN XS TRUST MORTGAGE PASS | |
| 52524YAT0 | 3,620,000 | LXS 07-12N 1-M6 | LEHMAN XS TRUST | |
| 52524PBJ0 | 6,622,000 | LXS 2007-8 M7 | LEHMAN XS TRUST | |
| 32052MAC5 | 11,732,000 | FHAMS 2006-AA6 1AIO | FIRST HORIZON ALTERNATIVE MORT | |
| 39539KAY9 | 3,275,000 | GPMF 2007-AR1 M6-II | GREENPOINT MORTGAGE FUNDING TR | |
| 86362UAP9 | 2,313,000 | SARM 2007-2 B1II | STRUCTURED ADJUSTABLE RATE MOR | |
| 52524YAZ6 | 1,941,000 | LXS 07-12N 2-M3 | LEHMAN XS TRUST | |
| 36242DBJ1 | 145,000 | GSR | GSR MORTGAGE LOAN TRUST | |
| 52522UAW3 | 1,380,000 | LMT 2006-2 B3 | LEHMAN MORTGAGE TRUST | |
| 86359AWY5 | 10,346,000 | SASCO 2003 AL2 B5 | STRUCTURED ASSET SEC CORP | |
| 39539MAK5 | 1,998,000 | GPMF 2007-AR3 M7 | GREENPOINT MORTGAGE FUNDING TR | |
| 52524YBC6 | 2,717,000 | LXS 07-12N 2-M6 | LEHMAN XS TRUST | |
| 126894LU0 | 140,000 | CWHL 2005-22 2A1 | COUNTRYWIDE HOME LOAN MORTGAGE | |
| 92922FA57 | 150,000 | WAMU 2003-AR8 A1 | WASHINGTON MUTUAL | |
| 36959HMX2 | 102,000 | C/P G.E. CAPITAL CORP | | |
| 78113WAN3 | 3,110,000 | RAST 2007-A3 B3 | RESIDENTIAL ASSET SECURITIZATI | |
| 52522QBT8 | 2,739,000 | LMT 2007-10 2B5 | LEHMAN MORTGAGE TRUST | |
| 5899295V6 | 150,000 | MLCC 2003-G A1 | MLCC MORTGAGE INVESTORS INC | |
| 87030JK32 | 100,000 | C/P SWEDISH EXPORT CREDIT CORP | | |
| 90262CJW8 | 100,000 | C/P UBS FINANCE DELAWARE INC | | |
| 863576AP9 | 755,977 | SASC05-5 4-PAX | STRUCTURED ASSET SECURITIES CO | |
| 31771EAN1 | 150,000 | FINANCING CORP STRIPS SER 13 INT PMT ON 9.60 2018 BD | PRIN PYMT | R/MD0000 12/27/2018 |
| 88157VAF4 | 2,392,000 | TMTS 2007-BALT M3 | TERWIN MORTGAGE TRUST | |
| 525227AX2 | 5,055,000 | LXS 2006-GP2 M8 | LEHMAN XS TRUST | |
| 86364JAK3 | 2,577,000 | SARM 2007-9 M4 | STRUCTURED ADJUSTABLE RATE MOR | |
| 525241AQ6 | 2,695,000 | LXS 2007-1 WF-M4 | LEHMAN XS TRUST | |
| 52524YAU7 | 3,620,000 | LXS 07-12N 1-M7 | LEHMAN XS TRUST | |
| 525237AQ6 | 4,985,000 | LXS 2007-10H I-M9 | LEHMAN XS TRUST | |
| 52524YBD4 | 2,329,000 | LXS 07-12N 2-M7 | LEHMAN XS TRUST | |
| 52525LAN0 | 5,425,000 | LXS 2007-14H M9 | LEHMAN XS TRUST | |
| 52525BAR3 | 2,109,000 | LXS 2007-16N M8I | LEHMAN XS TRUST | |
| 52524YBJ1 | 1,540,000 | LXS 07-12N 3-M3 | LEHMAN XS TRUST | |
| 84986CXD8 | 90,000 | CITY OF NEW YORK | 35 DAY SAVER | |
| 86362QAK9 | 2,000,000 | SASCO 2007-GEL1 M7 | STRUCTURED ASSET SECURITIES CO | |
| 86359WAE5 | 6,000,000 | SASC 2006-S3 M3 | STRUCTURED ASSET SECURITIES CO | |
| 52520RAN2 | 599,757 | LMT 2006-4 AX2 | LEHMAN MORTGAGE TRUST | |
| 78110HC72 | 117,000 | RALI 2004-QA5 A1 | RESIDENTIAL ACCREDIT LOANS INC | |
| 525222AH8 | 4,400,000 | LXSN 2005-10 B | LEHMAN XS NET INTEREST MARGIN | |
| 31392GEK7 | 85,000 | FNR 02-90 A1 | FEDERAL NATL MTGE ASSN | |
| 525229AT7 | 4,119,000 | LXS 2006-10N M10 | LEHMAN XS TRUST | |
| 525248AN0 | 3,450,000 | LXS 2007-5H IM4 | LEHMAN XS TRUST | |
| 2177M3AG8 | 836,751 | CORAL CP TRUST | | |
| 86359BYH8 | 62,097,000 | SARM04-10 B1-X | STRUCTURED ADJUSTABLE RATE MOR | |
| 86364YAQ7 | 1,841,000 | SARM 2007-11 M5 | STRUCTURED ADJUSTABLE RATE MOR | |
| 75970NAL1 | 100,000 | RAMC 2005-2 AF4 | RENAISSANCE HOME EQUITY LOAN T | |
| 525245BM7 | 3,187,000 | LXS 2007-3 3M6 | LEHMAN XS TRUST | |
| 863592AX9 | 260,000 | SASC 2006-RF3 2B4 | STRUCTURED ASSET SECURITIES CO | |
| 68618ABQ9 | 100,000 | ORGN 2005-B A2 | ORIGEN MANUFACTURED HOUSING | |
| 525248BE9 | 4,929,000 | LXS 2007-5H II-M3 | LEHMAN XS TRUST | |
| 52524YAV5 | 3,620,000 | LXS 07-12N 1-M8 | LEHMAN XS TRUST | |
| 52524YBA0 | 1,941,000 | LXS 07-12N 2-M4 | LEHMAN XS TRUST | |
| 52521DAW2 | 2,370,000 | LMT 2007-2 B3 | LEHMAN MORTGAGE TRUST | |
| 74922HAH5 | 1,124,000 | RALI 2007-QH1 M5 | RESIDENTIAL ACCREDIT LOANS INC | |
| 52525FAN3 | 1,396,000 | LMT 2006-6 B5 | LEHMAN MORTGAGE TRUST | |
| 525249AK4 | 3,833,000 | LXS 2007-11 M4 | LEHMAN XS TRUST | |
| 86360XAL4 | 3,766,000 | SASC 2006-GEL3 B1 | STRUCTURED ASSET SECURITIES CO | |
| 52524YBB6 | 1,941,000 | LXS 07-12N 2-M5 | LEHMAN XS TRUST | |
| 86364DBB5 | 2,439,000 | SARM 2007-7 M6 | STRUCTURED ADJUSTABLE RATE MOR | |
| 86365HAD2 | 416,334 | SASC 2006-1 1A4 | STRUCTURED ASSET SECURITIES CO | |

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| Cusip | Par Value | Description | | | |
|-----------|------------|---|--------------------------------|-------------|------------|
| 78110VRG5 | 85,000 | RFMS2 2005-HI2 A3 | RESIDENTIAL FUNDING MORTGAGE S | | |
| 52523LAL6 | 3,109,000 | LXS 2006-13 1M9 | LEHMAN XS TRUST | | |
| 939355AG8 | 825,201 | WMALT 2007-QA3 CA1C | WASHINGTON MUTUAL ALTERNATIVE | | |
| 52524YAW3 | 3,620,000 | LXS 07-12N 1-M9 | LEHMAN XS TRUST | | |
| 525249AJ7 | 3,578,000 | LXS 2007-11 M3 | LEHMAN XS TRUST | | |
| 64968CXH9 | 70,000 | CITY OF NEW YORK | 35 DAY SAVER | | |
| 52522XAU1 | 782,000 | LMT 2007-9 B5 | LEHMAN MORTGAGE TRUST | | |
| 17307G2Z0 | 95,000 | CMLT1 06-AR1 MTG BKD NT CL 1-ACITIGROUP | MORTGAGE LOAN TRUST | | |
| 525228AX0 | 3,559,000 | LXS 2006-GP3 M8 | LEHMAN XS TRUST | | |
| 66364CAM4 | 2,160,000 | SARM07-6 M5 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 525225AA6 | 4,300,000 | LXSN 2006-9 B | LEHMAN XS TRUST | | |
| 31356S7A3 | 60,000 | FNGT 2001-T3 A-1 SER 2000-T3 FANNIEMAE | GRANTOR TRUST | | |
| 52520RAM4 | 504,554 | LMT 2006-4 AX1 | LEHMAN MORTGAGE TRUST | | |
| 88522AAC5 | 101,000 | TMST 2006-4 A2B | THORNBURG MORTGAGE SECURITIES | | |
| 66362RAM1 | 1,798,000 | SARM 2006-12 M7 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 17025AAT9 | 1,042,000 | CWMBS 2006-17 B3 | COUNTRYWIDE MORTGAGE BACKED SE | | |
| 66362XAR9 | 539,000 | SAMI 2007-AR1 2A3 | STRUCTURED ASSET MORTGAGE INVE | | |
| 66362UAJ3 | 4,916,000 | SARM 2007-2 M3 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 66361PAZ9 | 898,000 | SARM 2006-9 B4-I | STRUCTURED ADJUSTABLE RATE MOR | | |
| 66362NAQ3 | 1,887,000 | SARM 2007-8 M6 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 66359BF55 | 799,000 | SASC 2004-18H B3 | STRUCTURED ASSET SECURITIES CO | | |
| 66364JAJ6 | 1,432,000 | SARM 2007-9 M3 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 66364YAR5 | 1,204,000 | SARM 2007-11 M6 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 66359AFH1 | 2,238,000 | ARC 2002 BC9 B | ARC 2002 BC9 B | | |
| 52521DAT9 | 15,006,000 | LMT 2007-2 BIO1 | LEHMAN MORTGAGE TRUST | | |
| 525245BD7 | 3,452,000 | LXS 2007-3 2-M3 | LEHMAN XS TRUST | | |
| 66364CAS1 | 1,896,000 | SARM07-6 B3-II | STRUCTURED ADJUSTABLE RATE MOR | | |
| 66364CAP7 | 2,180,000 | SARM07-6 M7 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 525245BL9 | 1,940,000 | LXS 2007-3 3M5 | LEHMAN XS TRUST | | |
| 525241AX3 | 4,998,000 | LXS 2007-1 M5 | LEHMAN XS TRUST | | |
| 66362CAG9 | 822,000 | SASC 2007-RF1 B4 | STRUCTURED ASSET SECURITIES CO | | |
| 66363XAP2 | 1,788,000 | SARM 2007-5 M-4 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 66360NBE1 | 1,221,000 | SARM 2006-5 B8II | STRUCTURED ADJUSTABLE RATE MOR | | |
| 525248AM2 | 1,972,000 | LXS 2007-5H IM3 | LEHMAN XS TRUST | | |
| 66363GBF0 | 1,812,000 | SARM 2007-3 B4II | STRUCTURED ADJUSTABLE RATE MOR | | |
| 525249AL2 | 2,555,000 | LXS 2007-11 M5 | LEHMAN XS TRUST | | |
| 41164UAD1 | 446,455 | HVMTL 2007-3 2A1C | HARBORVIEW MORTGAGE LOAN TRUST | | |
| 36959HLH8 | 52,000 | C/P G.E. CAPITAL CORP | | | |
| 78113WAP8 | 2,012,000 | RAST 2007-A3 B4 | RESIDENTIAL ASSET SECURITIZATI | | |
| 525221KZ9 | 2,500,000 | LXS 2006-4N M-5 | LEHMAN XS TRUST | | |
| 525247AL8 | 10,114,000 | LXS 2007-8H M5 | LEHMAN XS TRUST | | |
| 22661EAK9 | 50,232 | CRIMSON COMMERCIAL PAPER TRUST | | | |
| 160900HY5 | 50,000 | CHARLESTON CNTY S C HOSP FACS P/C 06/16/08 @ 100 | R/M/D 5.39 05/15/2027 | | |
| 183316AA0 | 50,000 | CHELSEA MASS LEASE REV SAVRS P/C 06/24/08 @ 100 | R/M/D 4.113 06/06/2023 | | |
| 57585JT84 | 50,000 | MASSACHUSETTS ST HEALTH & EDL FACS AUTH REV SAVRS NE UNIV | N/A 07/07/2008 | R/M/D 3.115 | 10/01/2010 |
| 45661EAB7 | 500,000 | INDX 2006-AR2 M1 | INDYMAC INDEX MORTGAGE LOAN TR | | |
| 66364PAK9 | 1,289,000 | SARM 2007-10 M4 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 66364PAJ2 | 1,288,000 | SARM 2007-10 M3 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 52520RAW2 | 1,043,000 | LMT 2006-4 1B4 | LEHMAN MORTGAGE TRUST | | |
| 59024FAG9 | 403,595 | MANA 2007-A2 A3D | MERRILL LYNCH ALTERNATIVE NOTE | | |
| 02147JAU2 | 1,050,150 | CWALT 2006-46 B5 | CWALT | | |
| 66358RY27 | 2,683,000 | SASCO 02-16A B1-1X | STRUCTURED ASSET SECS CO | | |
| 66359A5X7 | 3,585,000 | SASCO 2003-34A B14-X | STRUCTURED ASSET SECS CRP | | |
| 94963EAB6 | 76,000 | WFMB5 2005-AR12 2A5 | WELLS FARGO MORTGAGE BACKED SE | | |
| 22822RAN0 | 82,000 | CCI 2006-1A G | CROWN CASTLE TOWERS LLC | | |
| 22239EAQ9 | 1,800,000 | CWHL 2007-HYB1 B2 | COUNTRYWIDE HOME LOAN MORTGAGE | | |
| 525245BE5 | 3,046,000 | LXS 2007-3 2-M4 | LEHMAN XS TRUST | | |
| 66362UAH7 | 3,073,000 | SARM 2007-2 M2 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 66365CAD3 | 768,000 | SASC 2007-RF2 B1 | STRUCTURED ASSETS SECURITIES C | | |
| 525245AZ9 | 3,189,000 | LXS 2007-3 1-M3 | LEHMAN XS TRUST | | |
| 52521NAV2 | 1,507,000 | LMT 2007-6 B4 | LEHMAN MORTGAGE TRUST | | |
| 66364PAL7 | 1,288,000 | SARM 2007-10 M5 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 66364PAM5 | 1,288,000 | SARM 2007-10 M6 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 663579BD9 | 43,862,000 | SARM04-12 B1-X | STRUCTURED ADJUSTABLE RATE MOR | | |
| 66362CAH7 | 705,000 | SASC 2007-RF1 B5 | STRUCTURED ASSET SECURITIES CO | | |
| 66363XAO0 | 1,490,000 | SARM 2007-5 M-5 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 45974MKT4 | 40,000 | C/P INTERNATIONAL LEASE | FINANCE CORP | | |
| 52524TAM6 | 7,866,000 | LXS 2007-8H M6 | LEHMAN XS TRUST | | |
| 66364JAM9 | 1,240,000 | SARM 2007-9 M6 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 36959PH2 | 39,000 | C/P GENERAL ELECTRIC CAPITAL SERVICES | | | |
| 94984XBV1 | 400,000 | WFMB507-2 3B4 | WELLS FARGO MORTGAGE BACKED SE | | |
| 36959RLH6 | 38,000 | C/P GENERAL ELECTRIC CAPITAL SERVICES | | | |
| 603827AG9 | 2,500,000 | SASCO 03-12XS NIM | SASCO NIM TRUST | | |
| 525245BS4 | 1,239,000 | LXS 2007-3 4M4 | LEHMAN XS TRUST | | |
| 36959HLU9 | 37,000 | C/P G.E. CAPITAL CORP | | | |
| 52521LBN3 | 1,327,000 | LMT 2007-4 B4 | LEHMAN MORTGAGE TRUST | | |
| 66362UAA4 | 2,868,000 | SARM 2007-2 M7 | STRUCTURED ADJUSTABLE RATE MOR | | |
| 52520SAM2 | 114,193 | LMT 2006-8 AP | LEHMAN MORTGAGE TRUST | | |
| 66363XAY3 | 1,526,000 | SARM 2007-5 B5-II | STRUCTURED ADJUSTABLE RATE MOR | | |
| 17025AAV4 | 781,931 | CWMBS 2006-17 B5 | COUNTRYWIDE MORTGAGE BACKED SE | | |

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| Cusip | Par Value | Description | | |
|-----------|-------------|---|--------------------------------|------------|
| 86364PAN3 | 1,288,000 | SARM 2007-10 M-7 | STRUCTURED ADJUSTABLE RATE MOR | |
| 07401NAQ2 | 298,735 | BSMF 2006-AR5 2A2 | BEAR STEARNS MORTGAGE FUNDING | |
| 52521JAL3 | 752,000 | LMT 2007-3 B4 | LEHMAN MORTGAGE TRUST | |
| 86363XAR8 | 1,490,000 | SARM 2007-5 M-6 | STRUCTURED ADJUSTABLE RATE MOR | |
| 36959HK63 | 33,000 | GENERAL ELECTRIC CAPITAL CORP DISC COML PAPER | | |
| 36959HM12 | 33,000 | C/P G.E. CAPITAL CORP | | |
| 525248BA7 | 337,890,000 | LXS 2007-5H 3-AIO1 | LEHMAN XS TRUST | |
| 86363GBK9 | 1,104,000 | SARM 2007-3 B53 | STRUCTURED ADJUSTABLE RATE MOR | |
| 36959RN27 | 32,000 | C/P GENERAL ELECTRIC CAPITAL SERVICES | | |
| 86364JAN7 | 1,145,000 | SARM 2007-9 M7 | STRUCTURED ADJUSTABLE RATE MOR | |
| 86362XAC2 | 270,000 | SAMI 2007-AR1 1A3 | STRUCTURED ASSET MORTGAGE INVE | |
| 92922FAU2 | 75,000 | WAMU 2003-AR8 B1 | WASHINGTON MUTUAL | |
| 86364JAL1 | 955,000 | SARM 2007-9 M5 | STRUCTURED ADJUSTABLE RATE MOR | |
| 36959HQ26 | 31,000 | C/P G.E. CAPITAL CORP | | |
| 92343V104 | 95,878 | VERIZON COMMUNICATIONS | | |
| 86361QAW4 | 941,000 | SARM 2006-10 B5I | STRUCTURED ADJUSTABLE RATE MOR | |
| 863579BF4 | 30,364,000 | SARM04-12 B2-X | STRUCTURED ADJUSTABLE RATE MOR | |
| 78113WAQ6 | 1,846,000 | RAST 2007-A3 B5 | RESIDENTIAL ASSET SECURITIZATI | |
| 36959RLE3 | 28,000 | C/P GENERAL ELECTRIC CAPITAL SERVICES | | |
| 52524PB50 | 3,090,000 | LXS 2007-6 M10 | LEHMAN XS TRUST | |
| 52521YBE5 | 943,000 | LMT 2007-8 1B5 | LEHMAN MORTGAGE TRUST | |
| 36959HN29 | 28,000 | C/P G.E. CAPITAL CORP | | |
| 36959RP25 | 28,000 | C/P GENERAL ELECTRIC CAPITAL SERVICES | | |
| 88157VAG2 | 825,000 | TMTS 2007-8ALT M4 | TERWIN MORTGAGE TRUST | |
| 78113WAM5 | 4,207,000 | RAST 2007-A3 BIO2 | RESIDENTIAL ASSET SECURITIZATI | |
| 525245CA2 | 2,031,000 | LXS 2007-3 2-M8 | LEHMAN XS TRUST | |
| 52521NAW0 | 1,357,000 | LMT 2007-6 B5 | LEHMAN MORTGAGE TRUST | |
| 525248AP5 | 1,479,000 | LXS 2007-5H IM5 | LEHMAN XS TRUST | |
| 36959HK30 | 23,000 | C/P G.E. CAPITAL CORP | | |
| 86362DA67 | 322,000 | SASC 2006-RF1 B4 | STRUCTURED ASSET SECURITIES CO | |
| 86360NAE2 | 2,443,000 | SARM 2006-5 B8II | STRUCTURED ADJUSTABLE RATE MOR | |
| 36959RRE7 | 22,000 | C/P GENERAL ELECTRIC CAPITAL SERVICES | | |
| 36959HSF5 | 22,000 | C/P G.E. CAPITAL CORP | | |
| 52522XAV9 | 486,346 | LMT 2007-9 B8 | LEHMAN MORTGAGE TRUST | |
| 86361BAV9 | 1,292,000 | SARM 2006-7 B5I | STRUCTURED ADJUSTABLE RATE MOR | |
| 07386XAZ9 | 4,129,000 | BALTA 2007-1 2B1 | BEAR STEARNS ALT-A TRUST | |
| 57645RAB7 | 173,488 | MARM 2007-HF1 A2 | MASTR ADJUSTABLE RATE MORTGAGE | |
| 525248BF8 | 3,491,000 | LXS 2007-5H 2M4 | LEHMAN XS TRUST | |
| 525241AS4 | 858,000 | LXS 2007-1 WF-M8 | LEHMAN XS TRUST | |
| 525245BH8 | 3,880,000 | LXS 2007-3 3M2 | LEHMAN XS TRUST | |
| 86364CAF9 | 25,000 | SARM07-6 3-A1 | STRUCTURED ADJUSTABLE RATE MOR | |
| 52521DAX0 | 631,000 | LMT 2007-2 B4 | LEHMAN MORTGAGE TRUST | |
| 94984XBK7 | 400,549 | WFMS07-2 3B6 | WELLS FARGO MORTGAGE BACKED SE | |
| 86362UAM6 | 2,048,000 | SARM 2007-2 IM6 | STRUCTURED ADJUSTABLE RATE MOR | |
| 525248AQ3 | 1,232,000 | LXS 2007-5H IM6 | LEHMAN XS TRUST | |
| 525245BG0 | 3,285,000 | LXS 2007-3 3M1 | LEHMAN XS TRUST | |
| 86365CAE1 | 364,000 | SASC 2007-RF2 B2 | STRUCTURED ASSETS SECURITIES C | |
| 525225AB4 | 600,000 | LXSN 2006-9 C | LEHMAN XS TRUST | |
| 86362DAH5 | 289,000 | SASC 2006-RF1 B5 | STRUCTURED ASSET SECURITIES CO | |
| 525248AR1 | 1,232,000 | LXS 2007-5H IM7 | LEHMAN XS TRUST | |
| 86363GBH6 | 1,011,690 | SARM 2007-3 B8II | STRUCTURED ADJUSTABLE RATE MOR | |
| 86362CAJ3 | 1,060,508 | SASC 2007-RF1 B6 | STRUCTURED ASSET SECURITIES CO | |
| 86362UAK0 | 2,253,000 | SARM 2007-2 M4 | STRUCTURED ADJUSTABLE RATE MOR | |
| 784008AA2 | 1,328,000 | SARM 2005-10 NIM B | STRUCTURED ADJUSTABLE RATE MOR | |
| 86359AEE9 | 1,449,000 | SASCO 2002-25A B2-I-X | STRUCTURED ASSET SECS CRP 144A | |
| 31771DCK7 | 20,000 | FINANCING CORP FICO | | |
| 36959HP27 | 13,000 | C/P G.E. CAPITAL CORP | | |
| 525249AN8 | 2,555,000 | LXS 2007-11 M7 | LEHMAN XS TRUST | |
| 525249AM0 | 2,555,000 | LXS 2007-11 M8 | LEHMAN XS TRUST | |
| 31771CHE8 | 15,000 | FINANCING CORP STRIPS SERIES 3INT PMT ON FICO BD 09.80% 2017ZERO CPN DUE 05/30/14 | R/MD0000 | 05/30/2014 |
| 863579DN5 | 217,955 | SARM 2004-15 B6 | STRUCTURED ADJUSTABLE RATE MOR | |
| 86359BTR2 | 12,923,000 | SARM 2004-6 B2-X | STRUCTURED ADJUSTABLE RATE MOR | |
| 86365CAF8 | 323,000 | SASC 2007-RF2 B3 | STRUCTURED ASSETS SECURITIES C | |
| 36959RLQ6 | 12,000 | C/P GENERAL ELECTRIC CAPITAL SERVICES | | |
| 36959HMP9 | 12,000 | C/P G.E. CAPITAL CORP | | |
| 456812AM2 | 500,000 | INDX 2006-AR6 M7 | INDYMAC INDEX MORTGAGE LOAN TR | |
| 36959RNP6 | 12,000 | C/P GENERAL ELECTRIC CAPITAL SERVICES | | |
| 86359ACH4 | 4,071,000 | SASCO 2002-21A B2-1-X | STRUCTURED ASSET SECS CRP 144A | |
| 86362UAS3 | 506,000 | SARM 2007-2 B4II | STRUCTURED ADJUSTABLE RATE MOR | |
| 36959RNW1 | 11,000 | C/P GENERAL ELECTRIC CAPITAL SERVICES | | |
| 52520RBA9 | 375,000 | LMT06-4 2B5 | LEHMAN MORTGAGE TRUST | |
| 86358EAS5 | 1,051,000 | SAIL 2003-BC2 B | SAIL | |
| 86360BBC1 | 2,009,000 | SARM 2006-4 B51 | STRUCTURED ADJUSTABLE RATE MOR | |
| 57583FQK0 | 10,000 | MASS DEV FIN REV BONDS BONDS-SAVRS | | |
| 31393CX40 | 100,000 | FNW 2003-W8 3-F-2 | FANNIE MAE | |
| 30215GK35 | 10,000 | C/P EXPORT DEVELOPMENT CORP | | |
| 52520MH6 | 349,088 | LMT 2006-2 B626 | LEHMAN MORTGAGE TRUST | |
| 86364DBK5 | 1,252,155 | SARM 2007-7 2-B6 | STRUCTURED ADJUSTABLE RATE MOR | |
| 867280408 | 65,775 | NORTHWEST AIRLINES | | |
| 86359AKV4 | 2,411,000 | SASCO 2003-2A B2-1-X | STRUCTURED ASSET SECS CORP | |

Schedule A

| Cusip | Par Value | Description | | |
|-----------|------------|--|--------------------------------|---------------------|
| 86385CAG8 | 283,000 | SASC 2007-RF2 B4 | STRUCTURED ASSETS SECURITIES C | |
| 84986CXK2 | 90,000 | CITY OF NEW YORK | 35 DAY SAVER | |
| 36959HJW8 | 9,000 | C/P G.E. CAPITAL CDRP | | |
| 52521FBE8 | 5,501,000 | LMT 2007-1 BIO2 | LEHMAN MORTGAGE TRUST | |
| 36959HSS7 | 9,000 | C/P G.E. CAPITAL CDRP | | |
| 36959RSN6 | 8,000 | C/P GENERAL ELECTRIC CAPITAL SERVICES | | |
| 86359BAA9 | 10,000 | SASCO 2003-33H 1A1 | STRUCTURED ASSET SEC CORP | |
| 74922RBN9 | 156,400 | RALI 2006-QS18 2B2 | RALI | |
| 466284AG1 | 1,490,000 | JPALT 2006-A5 1M2 | JP MORGAN ALTERNATIVE LOAN TRU | |
| 86361BAU1 | 1,436,000 | SARM 2006-7 B4I | STRUCTURED ADJUSTABLE RATE MOR | |
| 52521RDR9 | 1,394,000 | LMT07005 2B5 | LEHMAN MORTGAGE TRUST | |
| 36959RL37 | 7,000 | C/P GENERAL ELECTRIC CAPITAL SERVICES | | |
| 86359RLS4 | 302,285 | SASCD 16 H B2-X | STRUCTURED ASSET SECS CD | |
| 05952FAX1 | 204,000 | BOAMS 2007-2 B3 | BANC OF AMERICA MORTGAGE SECUR | |
| 86385CAJ0 | 363,699 | SASC 2007-RF2 B6 | STRUCTURED ASSETS SECURITIES C | |
| 31771CBY8 | 6,000 | FINANCING CORP CPN FICO STRIPSSER 14 ZERO CPN INT PMT ON | 9.85% 2018 BD | R/MD0000 05/02/2014 |
| 863573CS8 | 10,000 | SMART 91-5 5-GA CMO SERIES 005STRUCTURED MORTGAGE ASSET TR | | |
| 86358EAP1 | 25,000 | SAIL 2003-BC2 M2 | SAIL | |
| 86380NAX0 | 1,000,000 | SARM 2006-5 B3I | STRUCTURED ADJUSTABLE RATE MOR | |
| 36959RKX2 | 5,000 | C/P GENERAL ELECTRIC CAPITAL SERVICES | | |
| 86362HAH8 | 902,000 | SARM 2006-11 M2 | STRUCTURED ADJUSTABLE RATE MOR | |
| 86364CAV4 | 951,051 | SARM07-6 B6-II | STRUCTURED ADJUSTABLE RATE MOR | |
| 863573QT1 | 3,581 | SMART 93-1 1-AY CMO SERIES 001STRUCTURED MTGE ASSET RESID | | |
| 7528A2K22 | 4,000 | C/P RANGER FUNDING CORP 4.2 | | |
| 18976GBD7 | 509,000 | CMALT 2007-A8 | CITIMORTGAGE ALTERNATIVE LOAN | |
| 52521DAV4 | 3,159,000 | LMT 2007-2 BIO2 | LEHMAN MORTGAGE TRUST | |
| 863579AR9 | 5,284,725 | SARM 2004-12 3AX | STRUCTURED ADJUSTABLE RATE MOR | |
| 87974D100 | 15,101 | TEMBEC INC | | |
| 32053GAQ8 | 312,000 | FHAMS 2007-FA3 B3 | FIRST HORIZON ALTERNATIVE MORT | |
| 45681HAE7 | 30,000 | INDX 2006-AR25 3A1 | INDYMAC INDEX MORTGAGE LOAN TR | |
| 74927XAO5 | 560,000 | RBSGC 2007-B 1B4 | RBSGC MORTGAGE PASS THROUGH CE | |
| 525170BX3 | 10,008,000 | LABS 2004-1 M1-IO | STRUCTURED ASSET SEC GROUP | |
| 78114GAC1 | 4,000 | RAST 2006-A16 1A3 | RESIDENTIAL ASSET SECURITIZATI | |
| 84986CFX3 | 30,000 | CITY OF NEW YORK | 35 DAY SAVER | |
| 87804AAR3 | 2,949,393 | TBW 2006-3 B8 | TBW MORTGAGE BACKED PASS THROU | |
| 863573NE7 | 2,278 | SMART 92-9 9-AY CMO SERIES 008STRUCTURED MTGE ASSET RESID | | |
| 86362TAX5 | 512,809 | SARM 2007-1 B6II | STRUCTURED ADJUSTABLE RATE MOR | |
| 86359DEK9 | 824,520 | SASC 2005-11H B6 | STRUCTURED ASSET SECURITIES CO | |
| 863579BT4 | 3,371,000 | SARM04-12 B3-X | STRUCTURED ADJUSTABLE RATE MOR | |
| 10782TAY5 | 1,487 | BRIARWOOD CP TRUST | | |
| 863573JK8 | 1,709 | SMART 92-5 5-BO CMO SER 92-5 | STRUCTURED MTGE ASSET RESID | |
| 32053LAU6 | 370,000 | FHAMS 2007-FA2 B3 | FIRST HORIZON ALTERNATIVE MORT | |
| 863573QV6 | 3,716 | SMART 93-1 1-BY CMO SERIES 001STRUCTURED MTGE ASSET RESID | | |
| 863573QH7 | 3,581 | SMART 92-12 BY CMO SER 12 | STRUCTURED MTGE ASSET RESID TR | |
| 52520MFD0 | 1,142,245 | LMT 2006-1 B7 | LEHMAN MORTGAGE TRUST | |
| 92822FPU6 | 1,000 | WAMU 2004-AR4 B1 | WASHINGTON MUTUAL | |
| 863579HS0 | 1,850,000 | SARM04-20 B5X | STRUCTURED ADJUSTABLE RATE MOR | |
| 94986CAH7 | 843,000 | WFMB5 2007-AR4 B5 | WELLS FARGO MORTGAGE BACKED SE | |
| 52522KAB1 | 8,375,000 | LXSN 06-5 B | LEHMAN XS TRUST | |
| 863579FF0 | 2,819,000 | SARM04-16 B3X | STRUCTURED ADJUSTABLE RATE MOR | |
| 45680LM55 | 744,519 | RAST05-A12 B6 | RESIDENTIAL ASSET SECURITIZATI | |
| 52521RCC3 | 1,887 | LMT 2007-5 AP3 | LEHMAN MORTGAGE TRUST | |
| 74922RBP4 | 156,321 | RALI 2006-QS18 2B3 | RALI | |
| 863572AS2 | 2,600 | SLH 89-1 1 - H CMO SERIES 89-1SLH MTGE TRUST SERIES 1989-1 | | |
| 52520RBB7 | 374,739 | LMT06-4 2B6 | LEHMAN MORTGAGE TRUST | |
| 86362UAL6 | 2,868,000 | SARM 2007-2 M5 | STRUCTURED ADJUSTABLE RATE MOR | |
| 86359BF89 | 200,000 | SASC 2004-18H B5 | STRUCTURED ASSET SECURITIES CO | |
| 86362TAN7 | 1,897,000 | SARM 2007-1 M-5 | STRUCTURED ADJUSTABLE RATE MOR | |
| 863579CV8 | 2,737,000 | SARM04-14 B3-X | STRUCTURED ADJUSTABLE RATE MOR | |
| 52525DAU2 | 1,000 | LXS 07-18N 2-AP | LEHMAN XS TRUST | |
| 04247X102 | 146 | ARMSTRONG WORLD INDUSTRIES INCR/MD 6.35 | 08/15/2049 | |
| 52520MHH9 | 147,552 | LMT 2006-2 1B6 | LEHMAN MORTGAGE TRUST | |
| 863579GS1 | 1,155,000 | SARM04-18 B7X | STRUCTURED ADJUSTABLE RATE MOR | |
| 39539KAH6 | 33,382,000 | GPMF 2007-AR1 3A3 | GREENPOINT MORTGAGE FUNDING TR | |
| 32027AAB5 | 9,984,000 | FFML 2007-FFA M1 | FIRST FRANKLIN MORTGAGE LOAN A | |
| 93934DBU0 | 2,825,000 | WMCMS 2005-C1A X | WAMU COMMERCIAL MORTGAGE SECUR | |
| 23322BXC4 | 7,700,000 | DLICM 98-CF2 S CMO SER 98-CF2 DLJ COMMERCIAL MORTGAGE CORP | | |
| 161505BA9 | 4,965,418 | CCMSC 1997-1 X | CHASE COMMERCIAL MORTGAGE SECU | |
| 86362NAB6 | 48,000 | SARM 2007-8 1A2 | STRUCTURED ADJUSTABLE RATE MOR | |
| 200380AV5 | 4,000,000 | CSB 1988-5 A SERIES 88-5 | COMFED SAVINGS BANK | |
| 86359BFX4 | 397,881 | SASCO 2004-2AC B6 | STRUC ASST SEC CORP | |
| 22540AAN8 | 3,850,000 | CSFB 97-C1 AX SERIES 97-C1 | CS FIRST BOSTON MRTG SEC. 144A | |
| 86359RW29 | 1,380,333 | SASCO 02-13 BX | STRUCTURED ASSET SECS CO | |
| 863573CR0 | 24,873 | SMART 91-5 5-I CMO SERIES 005 STRUCTURED MORTGAGE ASSET TR | | |
| 45805AAA7 | 41,500,000 | INSURANCE NOTE CAPITAL MM | | |
| 45804BAA6 | 46,500,000 | RIVERMONT INC | | |
| 858178BE9 | 19,400,000 | NORMAN OKLA REGL HOSP AUTH REV/P/C 09/15/08 @ 100 | R/MD 4.75 | 09/01/2022 |
| 849842BN0 | 14,400,000 | BROOKLYN UNION GAS 97 A2 | SAVRS | |
| 76009NAE0 | 13,700,000 | RENT-A-CENTER INC/TX | | |
| 87089AAA6 | 15,501,322 | SWISS RE CAPITAL I LP VARIABLE RATE BOND PERP SERIES# 144A | | |

Schedule A

| Cusip | Per Value | Description | | | | | | | |
|-----------|------------|---|----------------------|------------|------------|--|--|--|--|
| 849902MA8 | 12,636,790 | NEW YORK ST DORM AUTH ST PERS ST PER INCOME TAX REV BD 2007AR/MD | 5.00 | 03/15/2037 | | | | | |
| 806805AH4 | 12,931,696 | SCHERING-PLOUGH CORP MAKE WHOLE CALL | | | | | | | |
| 655684AL4 | 12,868,921 | NORDSTROM INC SR NOTE | R/MD 7.00 | 01/15/2038 | | | | | |
| 222372AM6 | 10,740,740 | COUNTRYWIDE FINANCIAL CORP | | | | | | | |
| 806605AJ0 | 9,474,409 | SCHERING-PLOUGH CORP MAKE WHOLE CALL | | | | | | | |
| 126349AB5 | 9,347,445 | CSG SYS INTL INC CONV CONTINGENT DEBT CODES SR SUB NT | R/MD 2.50 | 06/15/2024 | | | | | |
| 80382JAA6 | 9,910,000 | SASCO NET INTEREST MARGIN TRUST 7.500% 20360227 SERIES# WF1A 144A | | | | | | | |
| 549463AH0 | 8,104,000 | LUCENT TECHNOLOGIES INC SR DEB CONV SER B | R/MD 2.875 | 06/15/2025 | | | | | |
| 161175AA2 | 8,290,000 | CHARTER COMMUNICATIONS OPERATMAKE WHOLE CALL | | | | | | | |
| 55262C100 | 7,800,477 | MBIA INC | | | | | | | |
| 502161AJ1 | 7,632,278 | LSI CORP CONV BOND 4 %15May10 | | | | | | | |
| 14912L2Y6 | 5,197,391 | CATERPILLAR FINL SVCS CORP MEDIUM TERM NTS | R/MD 5.50 | 03/15/2016 | | | | | |
| 126867AF1 | 5,373,639 | CV THERAPEUTICS INC CONV SENIOR SUB NOTE | R/MD 2.75 | 05/16/2012 | | | | | |
| 717125AC2 | 4,982,155 | PHARMACEUTICAL RES INC CONV SR SUB NOTE | R/MD 2.875 | 09/30/2010 | | | | | |
| 986392JU3 | 4,300,000 | YORK CNTY PA HOSP AUTH REV SAVRS N/A 08/22/07 | R/MD 3.59 | 07/01/2021 | | | | | |
| 00763MAG3 | 4,544,030 | ADVANCED MED OPTICS INC CONV SENIOR SUB NOTE | R/MD 2.50 | 07/15/2024 | | | | | |
| 26884AAV5 | 4,257,549 | ERP OPERATING LP | | | | | | | |
| 500255AQ7 | 4,110,809 | KOHL'S CORP MAKE WHOLE CALL | | | | | | | |
| 628530AG2 | 4,446,874 | MYLAN LABS INC SR NT CONV | R/MD 1.25 | 03/15/2012 | | | | | |
| 985577AA3 | 3,320,000 | YELLOW ROADWAY CORP CONV CONTINGENT SR NT | R/MD 5.00 | 08/08/2023 | | | | | |
| 81369Y605 | 3,329,724 | FINANCIAL SELECT SECTOR SPDR FUND ETF | | | | | | | |
| 28284QE26 | 3,500,000 | EKSPORTFINANS A/S 0.000% 20101130 SERIES# BSKT MTN | | | | | | | |
| 45337C102 | 2,582,815 | ***INCYTE CORPORATION FORMERLY INCYTE GENOMICS INC | | | | | | | |
| 38059T106 | 2,400,559 | GOLD FIELDS LTD 1 ADR REPR 01.00 SHR | | | | | | | |
| 338032AX3 | 2,101,000 | FISHER SCIENTIFIC INTL INC SR SUB NT CONV | R/MD 3.25 | 03/01/2024 | | | | | |
| 92639U107 | 1,825,760 | VISTEON CORP | | | | | | | |
| 003450BN2 | 1,850,000 | ABILENE TEX HEALTH FACILITY DEV CORP TAXABLE D-SAVRS | | | | | | | |
| 73935A104 | 1,824,688 | POWERSHARES QQQ ETF | | | | | | | |
| 05567LTW7 | 3,020,000 | BNP PARIBAS 0.000% 20100429 SERIES# BSKT MTN | | | | | | | |
| 25748UAT6 | 900,000 | DOMINION RES INC VA NEW SR NT SER C | R/MD 2.125 | 12/15/2023 | | | | | |
| 80874P109 | 771,210 | SCIENTIFIC GAMES CORP CL A | | | | | | | |
| 92857W209 | 566,453 | ***VODAFONE GROUP PLC SPONSORED ADR NEW | | | | | | | |
| 74347R743 | 517,950 | PROSHARES TRUST ULTRA FINANCIALS PROSHARES | | | | | | | |
| 909440AH2 | 498,000 | UNITED AUTO GROUP INC SR SUB NT CONV | R/MD 3.50 | 04/01/2026 | | | | | |
| 73640Q105 | 430,203 | PORTFOLIO RECOVERY ASHR USD 0.01USD | | | | | | | |
| 902494AP6 | 1,695,000 | TYSON FOODS INC CONV NT | R/MD 3.25 | 10/15/2013 | | | | | |
| 20440W105 | 345,108 | ***COMPANHIA SIDERURGICA NACIONAL-SPONSORED ADR REPSTG ORD | | | | | | | |
| 81369Y704 | 283,253 | INDUSTRIAL SELECT SECT SPDR | | | | | | | |
| 00130H105 | 272,105 | AES CORP | | | | | | | |
| 84972FRA6 | 340,000 | NEW YORK N Y CITY MUN WTR FIN WTR AND SWR SYS REV BDS FISCALR/MD | 5.00 | 06/15/2038 | | | | | |
| 75728MBQ6 | 300,000 | REDDING CALIF ELEC SYS REV COPSAVRS N/A 09/22/2008 | P/C 07/27/2007 @ 100 | R/MD 3.133 | 07/01/2022 | | | | |
| 91324P102 | 192,622 | UNITEDHEALTH GROUP INC | | | | | | | |
| N22717107 | 140,443 | ***CORE LABORATORIES NV | | | | | | | |
| 74347R107 | 118,215 | PROSHARES TRUST ULTRA S&P500 PROSHARES ETF | | | | | | | |
| 62914B100 | 112,139 | NIC INC SHR USD 0.00USD | | | | | | | |
| 73935S105 | 86,135 | POWERSHARES DB COMMODITY INDEX TRACKING FUND ETF | | | | | | | |
| 69329Y104 | 89,181 | PDL BIOPHARMA INC SHR USD 0.01USD | | | | | | | |
| 544712VD1 | 175,000 | LOS ANGELES CNTY CALIF MET TRANSN SLS TAX P/C 7/1/08 @ 100 RFDG C-2ND SR B-1 N/A 09/22/08R/MD | 4.994 | 07/01/2023 | | | | | |
| 00724F101 | 84,845 | ADOBE SYSTEMS INC SHR USD 0.00EUR | | | | | | | |
| 74005P104 | 58,845 | PRAIRAIR INC | | | | | | | |
| 849845EX6 | 650,000 | CENTRAL HUDSON G&E SERIES C | | | | | | | |
| 36467W109 | 49,108 | GAMESTOP CORP NEW CLASS A | | | | | | | |
| 86183Q100 | 36,550 | UTS STONEMOR PARTNERS L P COMMON UNIT REP LIMITED PARTNERSHIP INTERESTS | | | | | | | |
| 69344F106 | 35,000 | PMC - SIERRA INC SHR USD 0.00USD | | | | | | | |
| 48203R104 | 132,908 | JUNIPER NETWORKS | | | | | | | |
| 46120E602 | 30,578 | INTUITIVE SURGICAL ISHR USD 0.00USD | | | | | | | |
| 55261F104 | 60,821 | M & T BANK CORP | | | | | | | |
| 69331C108 | 47,273 | PG&E CORP SHR USD 0.00USD | | | | | | | |
| G2552X108 | 54,909 | ***COVIDIEN LIMITED | | | | | | | |
| 74347R634 | 21,815 | PROSHARES TRUST ULTRASHORT RUSSELL 2000 PROSHARES | | | | | | | |
| 80589M102 | 19,106 | SCANA CORPORATION NEW | | | | | | | |
| 45865V100 | 23,245 | INTERCONTINENTALEXCHSHR USD 0.01USD | | | | | | | |
| G3922B107 | 16,549 | | | | | | | | |
| C01023206 | 13,961 | AINSWORTH LUMBER CO LTD AINSWORTH LUMBER | | | | | | | |
| 84125C109 | 25,358 | NEUROCRINE BIOSCIENCES INC | | | | | | | |
| 06739H362 | 16,500 | ***BARCLAYS BK PLC 8.125% PERP NON CUM PFD ADR CALLABLE 6/15/13 @ \$25 SER 5 | | | | | | | |
| M52020100 | 15,548 | ***GIVEN IMAGING | | | | | | | |
| Y1968P105 | 14,222 | DANAOS CORP | | | | | | | |
| 23334L102 | 16,535 | DSW INC CL A | | | | | | | |
| 37244C101 | 9,002 | GENOMIC HEALTH INC | | | | | | | |
| 74153Q102 | 57,803 | PRIDE INTERNATIONAL INC DEL | | | | | | | |
| 21988K859 | 7,000 | CORPORATE BACKED TR CFTS 2004-6 GOLDMAN SACHS 3.5% CAP I DEB DUE 02/15/2034 | | | | | | | |
| 06739H776 | 4,000 | ***BARCLAYS BK PLC ADR PFD SHS SER 3 DIVD - 7 10%SER 3 CAL DT 12/15/12 @ 25 | | | | | | | |
| 38144X500 | 3,229 | GOLDMAN SACHS GROUP INC 6.20% SER B DEP SHS REP 1/1000TH NON CUM PFD STK | | | | | | | |
| M4148Y108 | 1,506 | EZCHIP SEMICONDUCTOR LTD | | | | | | | |
| 94976Y207 | 38 | WELLS FARGO CAP TRUST IV 7% TR PFD SECS DUE 9/1/31 BOOK ENTRY | | | | | | | |
| 80281R300 | 7 | SANTANDER FIN PFD S A 6.41% UNIPERSONAL PFD SECS SER 1 | | | | | | | |
| 29677A105 | 14,882 | EVERCORE PARTNERS INC CL A | | | | | | | |
| 91232N106 | 7,441 | UNITED STATES OIL FUND LP UNITS ETF | | | | | | | |
| 48114T508 | 77 | INTERWOVEN INC SHR USD 0.00USD | | | | | | | |

Schedule A

| Cusip | Par Value | Description |
|-----------|------------|--|
| 02913V103 | 13,249 | AMERICAN PUBLIC EDUC SHR USD 0.01USD |
| 50060P106 | 608 | KOPPERS HOLDINGS INC |
| 57060U506 | 58 | MARKET VECTORS RUSSIA ETF ETF |
| 158884G36 | 29,000 | CATS SER S-INT PMT ON 2009/14&PRIN 12.50% 2014-T/BOND-REG RMD0000 08/15/2014 |
| 49448R109 | 14,127 | KIMCO REALTY CORP |
| 66977W109 | 8,000 | NOVA CHEMICALS CORP |
| 37733W105 | 3,133 | GLAXOSMITHKLINE PLC 1 ADR REPR 02.00 SHR |
| 75952B105 | 18,571 | RELIANT ENERGY INC |
| 74347R867 | 8,000 | PROSHARES TRUST ULTRASHORT DOW30 PROSHARES |
| 98482Y100 | 64,596 | YAMANA GOLD INC ORD CAD 0.00GBP |
| 03060R101 | 104,035 | AMERICREDIT CORP |
| 16411Q101 | 20,000 | CHENIERE ENERGY PARTNERS L P COMMON UNITS |
| 41752X101 | 41,288 | ***HARVEST ENERGY TRUST TRUST UNITS |
| 849842BM2 | 250,000 | BROOKLYN UNION GAS A1 SAVRS |
| 864763MC8 | 250,000 | NY INSTITUTE OF TECHNOLOGY |
| 69348DAA4 | 100,000 | PNC PREFERRED FUNDING TRUST I |
| 254839J87 | 42,100,000 | DC REV-SAVRS-TXB-B |
| 105758BK5 | 40,000,000 | FED REPUBLIC OF BRAZIL |
| 465139RZ8 | 31,878,000 | AID-ISRAEL |
| 038481AC3 | 14,500,000 | AID-EGYPT |
| 38141GFM1 | 10,000,000 | GOLDMAN SACHS GROUP INC |
| 465139CN1 | 7,654,000 | AID-ISRAEL |
| 370442BT1 | 5,000,000 | GENERAL MOTORS CORP |
| 984758AD8 | 4,100,000 | YANKEE ACQUISITION CORP |
| 52520L238 | 3,500,000 | |
| 57585KEP9 | 3,350,000 | MA H/E SAVRS-F-NORTHE |
| 465139NK5 | 2,338,000 | AID-ISRAEL |
| 85375CAQ4 | 2,288,000 | STANDARD PACIFIC CORP |
| 913408AF1 | 2,000,000 | UNIVERSAL CITY FLORIDA |
| 912920AB1 | 1,700,000 | QWEST CORP |
| 60677UAC1 | 890,000 | MOMENTIVE PERFORMANCE |
| 57585KKY3 | 350,000 | MA H/E-K-SAVRS-NORTHE |
| 85375CAS0 | 117,000 | STANDARD PACIFIC CORP |
| 87238FAB3 | 80,000 | TERI 1999 B |

Schedule B

This schedule is Schedule B referred to in Section 1(a)(ii)(B) of the clarifying letter agreement (the "Clarifying Letter"), dated as of September 20, 2008, among Lehman Brothers Holdings Inc. ("LBHI"), Lehman Brothers Inc. ("LBI" and, together with LBHI, "Seller"), LB 745 LLC ("LB"), and Barclays Capital Inc. ("Purchaser") entered into in connection with the Asset Purchase Agreement, dated as of September 16, 2008, by and among LBHI, LBI, LB and Purchaser, as amended.

Any recipient of this Schedule B is required to enter into and is bound by the terms of a confidentiality agreement or other obligation acceptable to Seller and Purchaser. The listing of any security on this Schedule B does not indicate that such security has been delivered to Purchaser or the value of any such security. In particular, the par amounts set forth on Schedule B are provided for informational purposes only and are not indicative of the value of the securities.

Schedule B lists securities believed to be held in LBI's "clearance boxes" as of the time of the Closing (as defined in the Clarifying Letter) and is without prejudice to the right of Barclays to receive other securities held in such clearance boxes but not listed on Schedule B or to return securities, in each case pursuant to the terms of the Clarifying Letter.

Schedule B

| CUSIP | Security Description | Par Amount |
|--------------|--|-------------------|
| 901200105 | 20TH CENTURY ENERGY CORP | 100 |
| 90131B108 | 21ST CENTURY FILM CORP | 2,000 |
| 90130C305 | 21ST CENTURY TECHNOLOGIES | 2,585 |
| 90206R103 | 2-INFINITY INC | 40,610 |
| 316811108 | 50 OFF STORES INC | 1,050 |
| 28251TAQ6 | 801 GRAND CDO SERIES 2006-1 LLC 11.79% I | 675,000 |
| 001075100 | A G AUTOMOTIVE WAREHOUSE-A | 7,100 |
| 002062107 | A T & E CORPORATION | 146,163 |
| 00088U108 | A.D.A.M. INC | 857 |
| 002528107 | AADAN CORP | 50 |
| 000336305 | AAG HOLDING CO INC 7.25% 01/23/34 PFD | 21 |
| 00252W104 | AAIPHARMA INC USD0.001 | 247,908 |
| 002919108 | ABACAN RESOURCE CORP NEW | 34 |
| 000375204 | ABB LTD-SPON ADR | 43,522 |
| 003450BN2 | ABILENE TEX HEALTH FACILITY DEV CORP T | 150,000 |
| 000780KM7 | ABN AMRO MORTGAGE CORP 4.75% 07/25/11 | 135,000 |
| 00374N107 | ABOVENET INC | 66 |
| 003748100 | ABRAHAM LINCOLN FEDERAL SAVINGS BAN | 700 |
| 003830106 | ABRAXAS PETROLEUM CORP | 1,381 |
| 003865102 | ABSOLUTE FUTURE.COM | 10,000 |
| 00386SAB8 | ABU DHABI NATIONAL ENERGY COMPANY P. | 9,000 |
| 004315305 | ACCESS HEALTHNET INC NEW | 19,030 |
| 004337101 | ACCESS NATIONAL CORP | 148 |
| 004325205 | ACCLAIM ENTERTAINMENT INC | 100 |
| 00437W102 | ACCRUE SOFTWARE INC | 319,310 |
| 00448Q201 | ACHILLION PHARMACEUTICALS | 154 |
| 004631107 | ACME COMMUNICATIONS INC | 35 |
| 004845202 | ACOM CO LTD-SPONSORED ADR | 1,204 |
| 004848107 | ACORN ENERGY INC | 200 |
| 00503U105 | ACTERNA CORP | 19,900 |
| 00506P103 | ACTIVIDENTITY CORP | 1,775 |
| 00507P102 | ACTRADE FINL TECHNOLOGIES LTD | 3,100 |
| 00509L703 | ACURA PHARMACEUTICALS INC | 37 |
| 005315205 | ADACORP INC NEW | 3 |
| 005208103 | ADA-ES INC | 2,473 |
| 00651F108 | ADAPTEC INC | 12,500 |
| 006847107 | ADELPHIA BUSINESS SOLUTIONS INC CL A | 12,950 |
| 006ESC982 | ADELPHIA COMMUNICATIONS CORP 13% PE | 14,899 |
| 00685R870 | ADELPHIA RECOVERY TRUST | 17,401 |
| 00687A107 | ADIDAS AG-SPONSORED ADR | 99 |
| 00724F101 | ADOBE SYSTEMS INC | 16,059 |
| 00724X102 | ADOLOR CORPORATION | 4,073 |
| 007361108 | ADRIEN ARPEL INC | 6,558 |
| 007361207 | ADRIEN ARPEL INC PFD | 422 |
| 00738C102 | ADTEC | 16,947 |
| 00739W107 | ADVANCE AMERICA CASH ADVANCE | 3,369 |
| 007977101 | ADVANCED DETECTORS INC | 33,530 |
| 00753T105 | ADVANCED MARKETING SERVICES | 2,150 |

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|-----------|--|-----------|
| 00763MAG3 | ADVANCED MEDICAL OPTICS INC 2.5% 07/15 | 455,970 |
| 007910102 | ADVANCED MONITORING SYSTEMS | 2,500 |
| 00754V109 | ADVANCED OPTICS ELECTRONICS | 10,000 |
| 00762K111 | ADVANSTAR HOLDINGS CORP | 1,250 |
| 00762P102 | ADVANTAGE LINK INC | 8,050 |
| 007639107 | ADVENT CLAYMORE GLOBAL CONVE | 763 |
| N00927306 | AEGON NV 6.875% PERP PFD | 79 |
| 001031103 | AEP INDUSTRIES INC | 90 |
| 007698103 | AERO SYSTEMS INC | 60,405 |
| 008017105 | AEROSPACE CREDITORS LIQUIDATING TRU: | 135,196 |
| 00808M105 | AEROVOX CORP | 735 |
| 00130H105 | AES CORP | 55,000 |
| 00817R103 | AETRIUM INC | 65 |
| 008179103 | AFFILIATED BANC CORP | 81,860 |
| 008190100 | AFFILIATED COMPUTER SVCS-A | 4,275 |
| 001057207 | AFN INC | 172 |
| 008494106 | AGRIBIOTECH INC | 7,700 |
| 008916108 | AGRIUM INC | 8,692 |
| 001423102 | AIM TELEPHONES INC | 10,700 |
| C01023206 | AINSWORTH LUMBER CO LTD | 24 |
| 009037201 | AINSWORTH LUMBER CO LTD-144A 144A | 2,125 |
| 009119108 | AIR FRANCE-KLM | 98 |
| 009140104 | AIR POLLUTION CONTROL CO | 16 |
| 009207101 | AIR T INC | 557 |
| 009374109 | AIRLIFT INTERNATIONAL INC | 100 |
| 00950H102 | AIRSPAN NETWORKS INC | 732 |
| 00950F205 | AIRTECH INTERNATIONAL GROUP | 2,000 |
| 009500109 | AITRONICS INTL CORP | 200 |
| 009606104 | AIXTRON AG-SPONSORED ADR | 1,107 |
| 011311107 | ALAMO GROUP INC | 643 |
| 011659109 | ALASKA AIR GROUP INC | 13,009 |
| 011752102 | ALASKA OIL & MINERAL INC | 50 |
| 013876107 | ALCOHOL SENSORS INTERNATIONAL LTD | 3,350 |
| 014464PG0 | ALEDO ISD-SCH BLDG | 20,800 |
| 014626105 | ALEX HAMILTON I | 27 |
| 015867104 | ALGOREX CORP | 34,502 |
| 017175209 | ALLEGHANY CORP 5.75% 06/15/09 CV PFD | 30 |
| 017363AE2 | ALLEGHENY ENERGY SUPPLY 8.25% 04/15/1: | 430 |
| 01741R102 | ALLEGHENY TECHNOLOGIES INC | 1,150 |
| 01747T102 | ALLEGIANCE TELECOM INC | 3,750 |
| 018490102 | ALLERGAN INC | 22,938 |
| 01849X100 | ALLERION INC | 341,875 |
| 018565101 | ALLIANCE COMMUNICATIONS GROUP INC | 1,100 |
| 019205103 | ALLIANCE FINANCIAL CORP | 38 |
| 018772103 | ALLIANCE ONE INTERNATIONAL | 17,672 |
| 018773309 | ALLIANCE PHARMACEUTICAL CP | 138 |
| 018836106 | ALLICO CORPORATION | 71,428 |
| 018859108 | ALLIED ARTISTS INDS INC | 8,535 |
| 019228402 | ALLIED IRISH BANKS-SPONS ADR | 1,935 |
| 019589308 | ALLIED WASTE INDUSTRIES INC | 91,416 |
| 01958XBD8 | ALLIED WASTE NORTH AMERICA INC 5.75% I | 250,000 |
| 01975DAC4 | ALLMERICA CBO I LTD/ALLMERICA CBO I CO | 3,000,000 |

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|-----------|---------------------------------------|-----------|
| 020813101 | ALPHARMA INC-CL A | 10,500 |
| 021373105 | ALTAIR NANOTECHNOLOGIES INC | 6,903 |
| 02149U119 | ALTERNATIVE ASSET MANAG-CW12 | 3,465,325 |
| 022069306 | ALTOS HORNOS DE VIZCAYA SA | 1,000 |
| 022145106 | ALTUS BANK FSB | 101,298 |
| 022205108 | ALUMINA LTD-SPONSORED ADR | 11,591 |
| 023113103 | AMASYS ORD | 295 |
| 023184203 | AMBER RESOURCES CO | 10,378 |
| 023187107 | AMBERS STORES INC | 72,000 |
| 00167K500 | AMDL INC | 159 |
| 025011107 | AMER CAP HOLDING CORP/NEV | 1,000 |
| 025227208 | AMER CONSOLIDATED GROWTH CRP | 200 |
| 023608102 | AMEREN CORPORATION | 32,947 |
| 02365B100 | AMERICA ONLINE LATIN AMER INC CL A | 514 |
| 02378JAS7 | AMERICAN AIRLINES PASS THROUGH TRUS | 250,000 |
| 023879109 | AMERICAN ASIATIC OIL CORP | 2,000 |
| 02461T104 | AMERICAN BIOMED INC | 3,000 |
| 024898108 | AMERICAN CAPITAL CORP | 24,100 |
| 02503Y103 | AMERICAN CAPITAL LTD | 1,649 |
| 025207309 | AMERICAN COMPLEX CARE INC | 90,800 |
| 025242207 | AMERICAN CONTL CORP | 199 |
| 025816AX7 | AMERICAN EXPRESS CO 6.15% 08/28/17 | 24,000 |
| 026038307 | AMERICAN FILM TECHNOLOGIES INC NEW | 500 |
| 025932104 | AMERICAN FINANCIAL GROUP INC | 9,382 |
| 026375105 | AMERICAN GREETINGS CORP-CL A | 6,191 |
| 026497206 | AMERICAN HELIOTHERMAL CORP | 1,307 |
| 026863100 | AMERICAN INTEGRITY CORP | 147,131 |
| 02687QDG0 | AMERICAN INTERNATIONAL GROUP INC 5.8% | 950,000 |
| 02687P100 | AMERICAN INTERNATIONAL MARKETING INC | 3 |
| 02744RAM9 | AMERICAN MEDIA OPERATIONS INC 10.25% | 3,636 |
| 028663102 | AMERICAN NUCLEAR CORP | 300 |
| 028731107 | AMERICAN ORIENTAL BIOENGINEE | 1,700 |
| 028780500 | AMERICAN PACESETTER NEW | 4,400 |
| 028740108 | AMERICAN PACIFIC CORP | 346 |
| 028816106 | AMERICAN PAD & PAPER CO NEW | 400 |
| 028826105 | AMERICAN PAIN & STRESS INC | 1,000 |
| 028856102 | AMERICAN PET CO | 60 |
| 029068103 | AMERICAN POWERHOUSE INC | 2,000 |
| 02913V103 | AMERICAN PUBLIC EDUCATION | 21,134 |
| 029326105 | AMERICAN RIVER BANKSHRS (CA) | 15 |
| 029404100 | AMERICAN SAVINGS BANK/NY | 95,000 |
| 029570108 | AMERICAN SELECT PORTFOLIO | 1,101 |
| 029654308 | AMERICAN SKIING CO DEL | 100 |
| 029901204 | AMERICAN SPORTS ADVISORS INC NEW | 1,600 |
| 03009T101 | AMERICAN STRATEGIC INC III | 13 |
| 030145205 | AMERICAN TECHNOLOGY CORP/DEL | 4 |
| 030379101 | AMERICAN VIDEO TELECONFERENC | 200 |
| 030420103 | AMERICAN WATER WORKS CO INC | 46 |
| 03060R101 | AMERICREDIT CORP | 184,200 |
| 03073V107 | AMERITYRE CORP | 57 |
| 03071L101 | AMERIVEST PROPERTIES | 92 |
| 030789507 | AMES DEPT STORES INC | 457 |

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|-----------|--|-----------|
| 031001100 | AMES NATIONAL CORP | 54 |
| 03113V109 | AMF BOWLING INC | 8,819 |
| 001719103 | AMI SYSTEMS INC | 100 |
| 031724107 | AMOROCORP INC | 2 |
| 031822109 | AMOSKEAG BK SHS | 135,574 |
| 032092306 | AMPEX CORP-CLASS A | 2,400 |
| 001765AU0 | AMR CORP 9% 08/01/12 | 32,000 |
| 032158107 | AMREIT-CL A | 196 |
| 032159105 | AMREP CORP | 386 |
| 031909203 | AMRESO INC NEW | 80 |
| 032511107 | ANADARKO PETROLEUM CORP | 190,662 |
| 032511AX5 | ANADARKO PETROLEUM CORP 5.95% 09/15/ | 3,000 |
| 032657207 | ANALOGIC CORP | 4,575 |
| 001813104 | ANC RENTAL CORP | 101 |
| 03304B102 | ANCHOR GLASS CONTAINER CORP NEW | 24 |
| 033301201 | ANCHORAGE FINANCE SUB TRUST III 4.486% | 108 |
| 305059107 | ANE FAIRLANE MANAGEMENT CP | 1,400 |
| 034622100 | ANGEL ENTERTAINMENT INC | 1,000 |
| 035229CD3 | ANHEUSER-BUSCH COS INC 5.75% 04/01/10 | 1,000,000 |
| 03672N100 | ANTENNA TV ADS | 19 |
| 036730109 | ANTEX ORD | 1,600 |
| 037023306 | ANTHRACITE CAPITAL INC 9.375% PERP PFC | 2,000 |
| 037389103 | AON CORP | 41,635 |
| 03759P101 | APHTON CORP | 600 |
| 037613106 | APOLLO INTL OF DELAWARE INC | 20,000 |
| 037928108 | APPIAN TECHNOLOGY INC | 200 |
| 03814E307 | APPLETREE COS INC/THE | 1,000 |
| 037905106 | APPLIED COATING INTL INC | 5,000 |
| 038177200 | APPLIED DEVICES CORP | 100 |
| 03832H100 | APPONLINE.COM INC | 18 |
| 038373304 | AQUA CARE SYSTEMS INC | 50 |
| 03838F306 | AQUA VIE BEVERAGE CORP | 100 |
| 038903100 | AQUACULTURE PRODUCTION TECH | 3,500 |
| 03838P106 | AQUANATURAL COMPANY | 70,086 |
| 038492104 | ARACCA PETROLEUM CORP | 500 |
| 001986108 | ARC ENERGY TRUST-UNITS | 97 |
| G0450A147 | ARCH CAPITAL GROUP LTD 8% PERP PFD A | 37 |
| 039574108 | ARCHIVALCD INC | 95 |
| 03979M102 | ARDENT COMMUNICATIONS INC | 50 |
| 040114GK0 | ARGENTINA GOVERNMENT INTERNATIONAL | 513,418 |
| 040114GA2 | ARGENTINA GOVERNMENT INTERNATIONAL | 90,000 |
| 040114GL8 | ARGENTINA GOVERNMENT INTERNATIONAL | 4,130,547 |
| 040249104 | ARGUS INC | 12 |
| 040311102 | ARGYLE SECURITY ACQUISITION CORP | 900 |
| 040362105 | ARIES RESOURCE CORP | 39 |
| 040394108 | ARIL GROUP INC | 184,912 |
| 040329104 | ARI-MEX OIL & EXPLORATION INC | 2,000 |
| 040401101 | ARIS INDUSTRIES INC | 10 |
| 040901100 | ARIVACA SILVER MINES LTD | 800 |
| 040712101 | ARK RESTAURANTS CORP | 72 |
| 040790107 | ARKANSAS BEST CORP | 22,854 |
| 043168103 | ARTS-WAY MANUFACTURING CO | 1,557 |

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|-----------|--|-----------|
| 044103406 | ASHFORD HOSPITALITY TRUST INC 8.45% PI | 13 |
| G0536XAA1 | ASIA ALUMINUM HOLDINGS LTD 8% 12/23/11 | 165,000 |
| 04516K104 | ASIA ELECTRONICS HOLDING CO | 5,000 |
| 044901106 | ASIA PACIFIC FUND INC | 65 |
| 04516V100 | ASIA PULP & PAPER-SPONS ASIA PULP ADR | 40,150 |
| G05354116 | ASIACONTENT.COM LTD A SHS NEW | 20 |
| 045327103 | ASPEN TECHNOLOGY INC | 500 |
| 045354107 | ASPEON INC | 4,075 |
| 04541Y103 | ASSET EQUITY GROUP INC | 41 |
| 046003JT7 | ASSOCIATES CORP OF NORTH AMERICA 6.2 | 250,000 |
| 046008207 | ASSOCIATES FIRST CAPITAL-RVO | 300 |
| 227478104 | AT CROSS CO-CL A | 60 |
| 045919AC1 | AT HOME CORP 0.5246% 12/28/18 CV | 1,100,000 |
| 045919AA5 | AT HOME CORP 0.5246% 12/28/18 CV 144A | 30,000 |
| 045919AF4 | AT HOME CORP 4.75% 12/15/06 CV | 100,000 |
| 045919107 | AT HOME CORP SERIES A USD0.01 | 945,552 |
| 001957AV1 | AT&T CORP 6% 03/15/09 | 520 |
| 78387GAD5 | AT&T INC 6.25% 03/15/11 | 10,000 |
| 00206P106 | ATG INC | 33,333 |
| 047468AB9 | ATHILON CAPITAL CORP 4.237% 02/03/45 144 | 7,400,000 |
| 047468AA1 | ATHILON CAPITAL CORP 4.247% 01/30/45 144 | 2,800,000 |
| 047886AB2 | ATLANTA HLTH 1ST HUMA | 215,000 |
| 048483UA7 | ATLANTIC CNTY | 15,000 |
| 048535108 | ATLANTIC FINANCIAL FEDERAL | 2,000 |
| 048553200 | ATLANTIC GROUP INC NEW | 2 |
| 048591200 | ATLANTIC IMP CORP \$6.50 JR PFD PFD | 10 |
| 048591101 | ATLANTIC IMPROVEMENT CORP | 851 |
| 049303100 | ATLAS ENERGY RESOURCES LLC | 912 |
| 049305105 | ATLAS ENGINEERING CO | 14,267 |
| 049901309 | ATRATECH INC NEW | 13,000 |
| 04963C209 | ATRICURE INC | 1,142 |
| 04963Y102 | ATRIUM INNOVATIONS INC | 42 |
| 002113108 | ATX COMMUNICATIONS INC | 8 |
| 002255107 | AU OPTRONICS CORP-SPON ADR | 48,138 |
| 050740109 | AUDIOHIGHWAY.COM | 100 |
| 05153Q106 | AUREAL INC | 23 |
| 05164B106 | AURORA FOODS INC | 979 |
| 052528304 | AUST & NZ BNKG GRP-SPON ADR | 251 |
| 052430AD7 | AUSTIN ISD REF-SER A | 1,100 |
| 052587102 | AUSTRIA FUND INC | 1,000 |
| 052666104 | AUTHENTIDATE HOLDING CORP | 52 |
| 05343V205 | AVALON DIGITAL MARKETING SYS | 77 |
| 053413BM1 | AVALON IMPT-CMNTY-A | 35,000 |
| 053484705 | AVALONBAY COMMUNITIES INC 8.7% PERP F | 87 |
| 05349F402 | AVATEX CORP-CL A | 300 |
| 053505AA1 | AVENTINE RENEWABLE ENERGY HOLDINGS | 25,000 |
| 054308101 | AVON RENT A CAR & TRUCK CORP | 5,800 |
| 002448108 | AW COMPUTER SYSTEMS INC-CL A | 330 |
| 05480L101 | AZTEC TECHNOLOGY PARTNERS | 15,010 |
| 05500Q106 | AZUL HOLDINGS INC | 12 |
| 92335X118 | B WTS VERADO HLDGS INC PUR COM | 36,580 |
| 05614P101 | BABCOCK & BROWN AIR LTD-ADR | 9,401 |

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|-----------|--|-----------|
| 055185201 | BAC CAPITAL TRUST IV 5.875% 05/03/33 PFD | 4,500 |
| 055188205 | BAC CAPITAL TRUST IV 7% 02/01/32 PFD | 79 |
| 055189203 | BAC CAPITAL TRUST X 6.25% 03/29/55 PFD B | 145 |
| 056525108 | BADGER METER INC | 3,991 |
| 057620106 | BALA REALTY INC | 1,000 |
| 058498AF3 | BALL CORP 6.875% 12/15/12 | 250,000 |
| 058521AH8 | BALLANTYNE RE PLC 4.472% 05/02/36 144A 1 | 4,500,000 |
| 058521AJ4 | BALLANTYNE RE PLC 4.486% 05/02/36 144A 1 | 1,600,000 |
| 058521AF2 | BALLANTYNE RE PLC 4.488% 05/02/36 144A 1 | 2,500,000 |
| 058521AG0 | BALLANTYNE RE PLC 4.497% 05/02/36 144A 1 | 6,200,000 |
| 05873KAK4 | BALLY TOTAL FITNESS HOLDING CORP 14% | 1,000 |
| P09669BR5 | BANCO DE GALICIA Y BUENOS AIRES 11% 0- | 100,000 |
| 059644AH7 | BANCO SANTANDER RIO SA 3% 04/30/10 FLT | 63,000 |
| 059690107 | BANCORP RHODE ISLAND INC | 11 |
| 060505BF0 | BANK OF AMERICA CORP 4.375% 12/01/10 | 3,800 |
| 060505BM5 | BANK OF AMERICA CORP 5.375% 06/15/14 | 1,000,000 |
| 060505682 | BANK OF AMERICA CORP 7.25% PERP CV PF | 113 |
| 638585AU3 | BANK OF AMERICA CORP 7.8% 09/15/16 | 10,000 |
| 060505765 | BANK OF AMERICA CORP 8.2% PERP PFD | 11,450 |
| 063425102 | BANK OF MARIN BANCORP/CA | 287 |
| 063840102 | BANK OF NEW ENGLAND CORP | 600 |
| 063840AC6 | BANK OF NEW ENGLAND CORP 9.5% 02/15/9 | 25,000 |
| 065416117 | BANK UNITED CORP RIGHTS | 100,800 |
| 06643P104 | BANKFINANCIAL CORP | 1,513 |
| 06652BAE3 | BANKUNITED CAPITAL TRUST 3.125% 03/01/1 | 100,000 |
| 066800103 | BANRO CORPORATION | 458 |
| M18955100 | BARAN GROUP LTD | 7 |
| 06739H362 | BARCLAYS BANK PLC 8.125% PERP PFD | 5,685 |
| 06739H776 | BARCLAYS BANK PLC/NY 7.1% PERP PFD 3 | 350 |
| 067774109 | BARNES & NOBLE INC | 41,246 |
| 068221100 | BARNWELL INDUSTRIES INC | 117 |
| 069567204 | BARTON INDUSTRIES INC NEW | 1 |
| 055262505 | BASF AG | 4 |
| 06985P100 | BASIC ENERGY SERVICES INC | 5,302 |
| 070005103 | BASIC LEASING CORP | 18,024 |
| 07011T306 | BASIN WATER INC | 53,017 |
| 070121207 | BASIX CORP | 205 |
| 07132XAU7 | BATTERY PARK CDO LTD 0% 02/10/11 144A | 5,000,000 |
| 072730302 | BAYER AG-SPONSORED ADR | 2 |
| 073176109 | BAYTEX ENERGY TRUST-UNITS | 1,242 |
| 07329M100 | BBVA BANCO FRANCES SA-ADR | 16,320 |
| 05534B760 | BCE INC | 1,000 |
| 073309999 | BE INC ESCROW CUSIP | 500 |
| 07385TAJ5 | BEAR STEARNS COS INC/THE 5.7% 11/15/14 | 500,000 |
| 073846107 | BEARCAT EXPLORATIONS LTD | 111,500 |
| 074014101 | BEASLEY BROADCAST GRP INC -A | 156 |
| 074406AG4 | BEAUMONT FING SER A | 15,000 |
| 075811109 | BECKMAN COULTER INC | 1,072 |
| 075896100 | BED BATH & BEYOND INC | 6,520 |
| 076316GS1 | BEDFORD CSD | 7,400 |
| 077900108 | BELL SAVINGS HOLDINGS INC | 50,895 |
| 079867AH0 | BELLSOUTH TELECOMMUNICATIONS INC 5.8 | 20,000 |

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|-----------|--|-----------|
| 081331AE0 | BELVOIR LAND LLC 5.3% 12/15/35 144A | 15,000 |
| 081499AA3 | BEN FRANKLIN RETAIL STORES 7.5% 06/01/0 | 10,000 |
| 083778DD9 | BERGEN IMPT-A-RIDGEWO | 50,000 |
| 084597202 | BERKSHIRE BANCORP INC | 60 |
| 086516101 | BEST BUY CO INC | 14,668 |
| 086553104 | BEST PRODUCTS INC | 463,555 |
| 087509105 | BETHLEHEM STEEL CORP | 3,781 |
| 087509402 | BETHLEHEM STEEL CORP 2.5% PERP CV PF | 100 |
| 087509303 | BETHLEHEM STEEL CORP 5% PERP CV PFD | 1,000 |
| 087866109 | BEVERLY HILLS BANCORP INC | 1,225 |
| 087822409 | BEV-TYME INC | 3,614 |
| 055434203 | BG GROUP PLC-SPON ADR | 82 |
| 088864103 | BIFLYX INC | 2,000 |
| 089239107 | BIG INDIAN RESOURCES INC N/C FR BIG IND | 1,000 |
| 09058V103 | BIOCRYST PHARMACEUTICALS INC | 15,270 |
| 09063H206 | BIOMED REALTY TRUST INC 7.375% PERP PI | 80 |
| 090636101 | BIONIC PRODUCTS INC | 1 |
| 090648106 | BIOPLASTY INC | 29,400 |
| 09059D102 | BIO-QUANT INC | 25 |
| 090908104 | BIOSONICS INC | 26,800 |
| 090913104 | BIOSTIM INC | 2,000 |
| 090917105 | BIOSYNERGY INC | 1,100 |
| 090881103 | BIRKS & MAYORS INC | 87 |
| 091250100 | BIRMINGHAM STEEL CORP | 100 |
| 091903104 | BITEC DEVEL CORP | 10,000 |
| 091935502 | BLACKBOARD INC | 3,965 |
| 09247Q106 | BLACKROCK BROAD INV GR 2009 | 16 |
| 09255K108 | BLACKROCK ENHANCED GOVT FUND | 1,000 |
| 09255X100 | BLACKROCK FLOAT RT INCOME ST | 8,064 |
| 09247H106 | BLACKROCK FLORIDA INSD 2008 | 1,934 |
| 09253N104 | BLACKROCK MUNIHOLDINGS FUND | 86,694 |
| 09254M105 | BLACKROCK MUNIYIELD CALI FD | 1,166 |
| 09255G107 | BLACKROCK MUNIYIELD PA INSUR | 416 |
| 092508209 | BLACKROCK PREFERRED AND EQUITY ADV/ | 1 |
| 095180105 | BLOUNT INTERNATIONAL INC | 5,719 |
| 095602108 | BLUE HOLDINGS INC | 55 |
| 055950109 | BMJ MEDICAL MANAGEMENT INC | 2,000 |
| 05566T101 | BNC BANCORP | 48 |
| 05567LTW7 | BNP PARIBAS 0% 04/29/10 BSKT | 1,530,000 |
| 05567LUQ8 | BNP PARIBAS 7% 07/15/13 MTN VAR | 3,850,000 |
| 05567LML8 | BNP PARIBAS 7.25% 04/27/22 MTN FLT | 17,000 |
| 05565A202 | BNP PARIBAS-ADR | 60 |
| 05567SAA0 | BNSF FUNDING TRUST I 6.613% 12/15/55 VAF | 25,000 |
| 096606108 | BOARDROOM BUSINESS PRODUCTS | 30,000 |
| 096892104 | BODISEN BIOTECH INC | 34 |
| 097000103 | BODYTEL SCIENTIFIC INC | 217,391 |
| 097257BW8 | BOGOTA GEN IMPT | 45,000 |
| 097305106 | BOGUE INTERNATIONAL INC | 3 |
| 097519102 | BOLDER TECHNOLOGIES CORP | 100 |
| 097751AG6 | BOMBARDIER INC 6.75% 05/01/12 144A | 250,000 |
| 098904998 | BONNEVILLE PACIFIC CORP ESCROW | 21,392 |
| 099541203 | BORDEN CHEMICALS & PLAS-UNIT | 8,600 |

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| 10138MAG0 | BOTTLING GROUP LLC 5.5% 04/01/16 | 500,000 |
| 101706208 | BOUNDLESS CORP | 750 |
| 102183AK6 | BOWATER INC - PRE-MERGER 6.5% 06/15/13 | 10,000 |
| 103304BB6 | BOYD GAMING CORP 7.75% 12/15/12 | 250,000 |
| 103354106 | BOYDS COLLECTION LTD | 57 |
| 10382K102 | BRACKNELL CORP | 20 |
| 105756AE0 | BRAZILIAN GOVERNMENT INTERNATIONAL E | 77,500 |
| 10625K109 | BRE-X MINERALS LTD | 2,500 |
| 108763103 | BRIDGFORD FOODS CORP | 2,000 |
| 109214106 | BRIGHTCUBE INC | 93,500 |
| 109599100 | BRILUND LTD | 400 |
| 110122108 | BRISTOL-MYERS SQUIBB CO | 13,195 |
| 110394400 | BRISTOW GROUP INC 5.5% 09/15/09 CV PFD | 90 |
| 11130P104 | BROADBAND HOLDRS TRUST | 60 |
| 11133V108 | BROADPOINT SECURITIES GROUP | 1,110 |
| 111388104 | BROADVIEW SAVINGS BANK CLEVELAND OF | 2,300 |
| 111443107 | BROADWAY FINANCIAL CORP-N.J. | 26,886 |
| 112211107 | BRONCO DRILLING CO INC | 13,743 |
| 112214200 | BRONCO OIL & GAS CO NEW | 30 |
| 112502109 | BROOKE CORP | 85 |
| 114039100 | BROOKLYN FEDERAL BANCORP INC | 14 |
| 649842BN0 | BROOKLYN UNION GAS 97 A2 SAVRS | 700,000 |
| 649842BM2 | BROOKLYN UNION GAS A1 SAVRS | 600,000 |
| 114435100 | BROOKS SATELLITE INC | 400 |
| 114822109 | BROTHERS GOURMET COFFEES INC | 124 |
| 115637100 | BROWN-FORMAN CORP-CLASS A | 440 |
| 116475B37 | BROWNSVILLE UTL SYS-A | 75,000 |
| 117637GA0 | BRYANT SD #23 REF | 50,000 |
| 056032105 | BTU INTERNATIONAL INC | 1,426 |
| 118167105 | BUCKEYE GP HOLDINGS LP | 1,100 |
| 11835A105 | BUCKHEAD AMERICA CORP | 532 |
| 118502103 | BUCKNELL INDUSTRIES INC | 1,200 |
| 119848109 | BUFFALO WILD WINGS INC | 2,317 |
| G16962204 | BUNGE LTD 4.875% PERP CV PFD | 96 |
| 121899CE6 | BURLINGTON NORTHERN RR CO 6.55% 01/0 | 600 |
| 122016108 | BURLINGTON RES COAL SEAM GAS | 6,450 |
| 12232C108 | BURNHAM PACIFIC PROPERTIES INC | 2,000 |
| 122756109 | BURRITT INTERFINANCIAL BANCORPORATIO | 55,091 |
| 123159105 | BURZYNSKI RESEARCH INSTITUTE | 2,538 |
| 12466K107 | C & E FURNITURE INDUSTRIES INC | 1,839 |
| 126086107 | C ME RUN CORP | 700 |
| 13062PD66 | CA DAILY-UNIV-A-3 | 900,000 |
| 13066YLE7 | CA DEPT WTR VAR-F-5 | 200,000 |
| 13066YDB2 | CA DEPT WTR-A | 4,400 |
| 13062N7L5 | CA FLTG RATE-A-1 | 500,000 |
| 13033KSP5 | CA HFA-VAR-MFH III-A | 450,000 |
| 13068H3K8 | CA PUB WKS REF-A-UNIV | 25,000 |
| 13068H6U3 | CA PUB WKS-B-TEALE DA | 210,000 |
| 13066KUS6 | CA ST WTR-PREREF-X | 10,000 |
| 13066KUU1 | CA ST WTR-UNREF-X | 100,000 |
| 13066KUX5 | CA ST WTR-UNREF-X | 490,000 |
| 130923AP0 | CA STWD TOB-B-ASSET | 50,000 |

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| 130923AQ8 | CA STWD TOB-B-ASSET | 25,000 |
| 130923AR6 | CA STWD TOB-B-ASSET | 20,000 |
| 13016NAL8 | CA TOB-ASSET-B-KERN | 15,000 |
| 1307746W7 | CA UNV SYSTEMWIDE-A | 115,000 |
| 126925106 | CABLETEL COMMUNICATIONS CORP | 32,100 |
| 127233104 | CADD0 INTERNATIONAL INC | 434 |
| 127761104 | CAIRE INC | 1 |
| 12960P107 | CALGROUP GRAPHICS LTD | 1,000 |
| 129609AB9 | CALHOUN CBO LTD 0% 07/23/10 144A 1A VAF | 3,000,000 |
| 13000B108 | CALIBRE ENERGY INC | 425,000 |
| 129897104 | CALICO COMMERCE INC | 1,855 |
| 130624KR9 | CALIFORNIA | 30,000 |
| 130923BF1 | CALIFORNIA STATEWIDE | 50,000 |
| 131096AF6 | CALLAHAN NORDRHEIN-WESTFALEN GMBH | 750,000 |
| 13199ADD0 | CALPINE CORP 6% 09/30/14 CV | 9,250 |
| 13199ADC2 | CALPINE CORP/OLD 4.75% 11/15/23 CV | 400,000 |
| 132042AG7 | CAMBRIA PCR REF-BETHL | 35,000 |
| 132618109 | CAMCO FINANCIAL CORP | 36 |
| 13433PAF1 | CAMPBELL BRD LSE | 100,000 |
| M20791105 | CAMTEK LTD | 89 |
| 13642L100 | CANADIAN OIL SANDS TRUST | 899 |
| 137225108 | CANARGO ENERGY CORP | 1,282 |
| 138006309 | CANON INC-SPONS ADR | 100 |
| 885797AB6 | CANWEST MEDIAWORKS INC 8% 09/15/12 | 91 |
| 13874TAA0 | CANWEST MEDIAWORKS LP 9.25% 08/01/15 | 30,000 |
| P20037AA8 | CAP CANA SA 9.625% 11/03/13 REGS | 45,000 |
| P25625AE7 | CAP SA 7.375% 09/15/36 REGS | 70,000 |
| 139209100 | CAPE BANCORP INC | 196 |
| 139793103 | CAPITAL BANK CORP | 51 |
| 140065202 | CAPITAL CORP OF THE WEST | 6,252 |
| 14067E308 | CAPSTEAD MORTGAGE CORP 1.26% PERP C | 51 |
| 14067D102 | CAPSTONE TURBINE CORP | 37,404 |
| 14166N209 | CAREADVANTAGE INC | 58,408 |
| 142579DB4 | CARLSBAD IMP ASM 95-1 | 15,000 |
| 141798108 | CARRIBBEAN AMERICAN HEALTH | 50 |
| 145628GX5 | CARROLLTON FMRS ISD | 250,000 |
| 147272108 | CASCADE FINANCIAL CORP | 9,174 |
| 147448104 | CASELLA WASTE SYSTEMS INC-A | 1,710 |
| 148372AK1 | CASTAIC USD FACS-92-1 | 10,000 |
| 148881105 | CATALYST SEMICONDUCTOR INC | 144 |
| 14912L2Y6 | CATERPILLAR FINANCIAL SERVICES CORP 5 | 17,609 |
| 149507105 | CAVALIER HOMES INC | 216 |
| 124857202 | CBS CORP | 25,856 |
| 125002105 | CCR VIDEO CORP | 5,500 |
| 125005207 | CCX INC 5% PERP PFD | 2,320 |
| 125137109 | CEC ENTERTAINMENT INC | 250 |
| 150811107 | CEDYCO CORPORATION | 6,300 |
| 150870202 | CELANESE CORP 4.25% PERP CV PFD | 25 |
| 15101QAB4 | CELESTICA INC 7.875% 07/01/11 | 250,000 |
| M2196W113 | CELL KINETICS LT WTS AC K=1.0E-4 01/07/12 | 178 |
| M2196W105 | CELL KINETICS LTD | 1,701 |
| 15188T108 | CENTERLINE HOLDING CO | 16,539 |

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| 15234Q108 | CENTRAIS ELEC BRAS-ADR PREF | 2,524 |
| 649845EX8 | CENTRAL HUDSON G&E SERIES C | 600,000 |
| 156432106 | CENTURY BANCORP INC -CL A | 30 |
| 156492100 | CENTURY CASINOS INC | 116 |
| 12525D102 | CFS BANCORP INC | 694 |
| 161175AA2 | CHARTER COMMUNICATIONS OPERATING L | 250,000 |
| 163428105 | CHELSEA THERAPEUTICS INTERNA | 200 |
| 16411Q101 | CHENIERE ENERGY PARTNERS LP | 155,000 |
| 165167BC0 | CHESAPEAKE ENERGY CORP 7.5% 09/15/13 | 250,000 |
| 167592UZ5 | CHICAGO ARPT-AMT-C | 5,000 |
| 167505DB9 | CHICAGO BOE SCH-MBIA | 100,000 |
| 167685KF2 | CHICAGO SFM-SER A | 260,000 |
| 167485EJ6 | CHICAGO-A-PRERF | 15,000 |
| 168490EC0 | CHICO IMP BD NE SWR | 20,000 |
| 16936R105 | CHINA AUTOMOTIVE SYSTEMS INC | 5,461 |
| 16936V106 | CHINA BIOPHARMACEUTICALS HOL | 216 |
| 16937R104 | CHINA EASTERN AIRLINES-ADR | 168 |
| 16945M105 | CHINAMALLUSA.COM INC | 1,000 |
| 16957HBK6 | CHINO HILLS IMPT REF | 5,000 |
| 169551GL6 | CHINO REDEVREF-SER A | 25,000 |
| G2110R106 | CHIPMOS TECHNOLOGIES BERMUDA | 6,119 |
| 12542A206 | CHS ELECTRONICS INC NEW | 1,500 |
| 20440W105 | CIA SIDERURGICA NACL-SP ADR | 3,815 |
| 17162W206 | CIBA SPECIALTY CHEMI-SP ADR | 59 |
| 172216H97 | CINCINNATI | 30,000 |
| 171871AH9 | CINCINNATI BELL INC 7% 02/15/15 | 250,000 |
| 172529109 | CIPRICO INC | 5,000 |
| 172855108 | CITADEL GOLD MINES INC | 2,000 |
| 17311U200 | CITIGROUP CAPITAL XIX 7.25% 08/15/67 PFD | 230 |
| 17310L201 | CITIGROUP CAPITAL XVI 6.45% 12/31/66 PFD | 2,420 |
| 172967556 | CITIGROUP INC 8.5% PERP PFD F | 4,000 |
| 172922106 | CITIZENS & NORTHERN CORP | 29 |
| 17461R106 | CITIZENS FIRST BANCORP INC | 1,756 |
| 176682102 | CITIZENS SOUTH BANKING CORP | 32 |
| 163316AB8 | CITY OF CHELSEA SERIES B | 25,000 |
| 75728MBQ6 | CITY OF REDDING | 100,000 |
| 12562M106 | CKX INC | 551 |
| 18051W109 | CLARION COML HLDGS INC CL A | 600 |
| 18451C109 | CLEAR CHANNEL OUTDOOR-CL A | 64,754 |
| 185630RW2 | CLEMSON UNIV | 100,000 |
| 125716100 | CM COMMUNICATIONS INC | 1,300 |
| 125820100 | CML GROUP INC | 5 |
| 125896AX8 | CMS ENERGY CORP 6.3% 02/01/12 | 250,000 |
| 126132109 | CNOOC LTD-ADR | 640 |
| 196479ME6 | CO HSG MFH CL I-B2 | 23,480,000 |
| 196479KN8 | CO HSG-ADJ-TXB-MFH-A1 | 10,000 |
| 191216AH3 | COCA-COLA CO/THE 5.75% 03/15/11 | 1,000,000 |
| 19248G106 | COHEN & STEERS DIVIDEND MAJO | 50 |
| 194014106 | COLFAX CORP | 240 |
| 19421R200 | COLLECTORS UNIVERSE | 1,109 |
| 194738L40 | COLLIN-REF-PERM IMPT | 175,000 |
| 195493408 | COLONIAL BANCGROUP INC/THE 8.875% 03/ | 1,420 |

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| 195872403 | COLONIAL PROPERTIES TRUST 8.125% PERI | 190 |
| 19623P101 | COLONY BANKCORP | 43 |
| 196885EB9 | COLTON FACS REF-#89-2 | 10,000 |
| 197779101 | COLUMBIA LABORATORIES INC | 465 |
| 198415101 | COLUMBIA SAVINGS & LOAN ASSC | 405,954 |
| 199782103 | COM TEL INC | 4,600 |
| 205937105 | COM21 INC | 100 |
| 20030NAD3 | COMCAST CORP 5.5% 03/15/11 | 9,000 |
| 20030NAJ0 | COMCAST CORP 5.85% 11/15/15 | 500,000 |
| 200334100 | COMDISCO HOLDING CO | 140 |
| 2003369U1 | COMDISCO INC 5.95% 04/30/49 | 3,000,000 |
| 2003369S6 | COMDISCO INC 6.13% 08/01/49 | 2,000,000 |
| 200340107 | COMERICA INC | 42,929 |
| 200380103 | COMFED BANCORP INC | 165,227 |
| 200693208 | COMMERCE ONE INC NEW | 414 |
| 202259107 | COMMERCIAL PROPERTY CORP | 200 |
| 202656104 | COMMODORE ENVIRONMENTAL SVCS | 18 |
| 203278106 | COMMONW SVGS ASSN/HOUSTON | 100 |
| 203391107 | COMMUNICATIONS CORP AMERICA | 3 |
| 203900105 | COMMUNICATIONS SYSTEMS INC | 57 |
| 203752407 | COMMUNITY BNCP ORD | 10,217 |
| 203660105 | COMMUNITY HEALTH COMPUTING CORP | 144,350 |
| 20441W104 | COMPANHIA DE BEBIDAS-ADR | 91 |
| 20441W203 | COMPANHIA DE BEBIDAS-PRF ADR | 77,274 |
| 204494207 | COMPARATOR SYSTEMS CORP NEW | 5,500 |
| 20451N101 | COMPASS MINERALS INTERNATIONAL | 2,648 |
| 20452CAA2 | COMPLETE MANAGEMENT INC 8% 08/15/03 C | 25,000 |
| 204938104 | COMPOSITECH LTD | 301,872 |
| 209929108 | COMPUSONICS VIDEO CORP | 170 |
| 89486N105 | COMPUTER COMMUNICATIONS INC | 1 |
| 205428105 | COMPUTER STORE INC | 300 |
| 20563P101 | COMPX INTERNATIONAL INC | 3,930 |
| 205768203 | COMSTOCK RESOURCES INC | 210 |
| 207865106 | CONNECTIVITY TECHNOLOGIES | 1,250 |
| 208254201 | CONOLOG CORP 4% PFD SER A PFD | 1,500 |
| 208892208 | CONS CAPITAL NORTH AMERICA | 11,000 |
| 2084649R0 | CONSECO INC ESCROW 9% 10/15/06 | 50,000 |
| 20856D104 | CONSOLIDATED ACORN RESOURCES LTD | 300 |
| 209615BT9 | CONSOLIDATED NATURAL GAS CO 6% 10/15 | 500,000 |
| 20959D100 | CONSOLIDATED NRD RESOURCES LTD | 40 |
| 21036U107 | CONSTAR INTL INC | 9,239 |
| 210430104 | CONSTON CORP-CL A | 253 |
| 210575AC0 | CONSUMERS INTERNATIONAL INC 10.25% 04 | 100,000 |
| 21061P106 | CONSUMERS PACKAGING INC | 30,000 |
| 210728101 | CONSYGEN INC | 6,000 |
| 210771200 | CONTINENTAL AG-SPONS ADR | 30 |
| 210802302 | CONTINENTAL AIRLINE HOLDINGS 6.5% PFD | 110 |
| 212072102 | CONTINENTAL STEEL CORP | 170 |
| 212172100 | CONTINU CARE CORP | 292 |
| 211915103 | CONTINUUM GROUP A INC | 302 |
| 211916101 | CONTINUUM GROUP B INC | 1,009 |
| 211918107 | CONTINUUM GROUP D INC | 1,009 |

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| 21220C103 | CONTOUR ENERGY CO | 2,060 |
| 211919105 | CONVERA CORP-CLASS A | 1,425 |
| 212485106 | CONVERGYS CORP | 26,219 |
| 212540108 | CONVERSE INC-DEL | 15 |
| 21254S107 | CONVERTED ORGANICS INC | 700 |
| 213183Z74 | COOK CNTY-REF-SER D | 100,000 |
| 216844100 | COOPERATIVE BANKSHARES INC | 11 |
| 217213206 | COPELAND (AL) ENTERPRISES 17.5% PFD | 1,483 |
| 217296DP4 | COPIAGUE UFSD | 50,000 |
| 217900109 | COPPER LAKE EXPLORATIONS LTD | 1,100 |
| 21851C109 | CORDEX PETROLEUMS INC-CL A | 15 |
| N22717107 | CORE LABORATORIES N.V. | 228 |
| 218681104 | CORE-MARK HOLDING CO INC | 8,081 |
| 218916104 | CORNERSTONE PROPANE PARTNERS LP-UT | 11,000 |
| 22002T108 | CORPORATE OFFICE PROPERTIES | 1,212 |
| 21988K859 | CORPORATE-BACKED TRUST CERTIFICATE: | 2,500 |
| 21988G353 | CORPORATE-BACKED TRUST CERTIFICATE: | 3,420 |
| 21988G429 | CORPORATE-BACKED TRUST CERTIFICATE: | 6,000 |
| 22025YAH3 | CORRECTIONS CORP OF AMERICA 6.25% 03 | 250,000 |
| 22082D205 | CORTS TRUST FOR AON CAPITAL 6.875% 03 | 7 |
| G24419AA4 | COSAN FINANCE LTD 7% 02/01/17 REGS | 30,000 |
| 221462104 | COSMOS RESOURCES INC | 14 |
| 22236Q102 | COUNTRY WORLD CASINOS INC | 10,000 |
| 222372AM6 | COUNTRYWIDE FINANCIAL CORP 0.5544% 01 | 559,260 |
| 222388209 | COUNTRYWIDE FINANCIAL CORP 7% 11/01/3 | 3 |
| 222403107 | COUNTY BANK-A FED SVGS BANK SANTA BA | 108,105 |
| 22281N103 | COVANTA ENERGY CORP | 1,500 |
| 22282EAA0 | COVANTA HOLDING CORP 1% 02/01/27 CV | 10,000 |
| G2552X108 | COVIDIEN LTD | 31,525 |
| 223141102 | COVINGTON DEV GROUP INC | 26,900 |
| 22405H107 | COXHEATH GOLD HOLDINGS | 20,000 |
| 12616K106 | CP HOLDRS | 50 |
| 126150101 | CPC REXCEL INC | 97,746 |
| 225222108 | CRAY COMPUTER CORP | 38,800 |
| 225227107 | CRAZY EDDIE INC | 325 |
| 225302AG3 | CREDENCE SYSTEMS CORP 3.5% 05/15/10 C | 4,000 |
| 22541LAH6 | CREDIT SUISSE USA INC 5.5% 08/15/13 | 500,000 |
| 226406106 | CRESUD S.A.-SPONS ADR | 1,850 |
| 22674J107 | CRITICAL INDS | 135,100 |
| 22674T105 | CRITICAL THERAPEUTICS INC | 44 |
| 227483104 | CROSS COUNTRY HEALTHCARE INC | 3,688 |
| 22754R201 | CROSS MEDIA MARKETING CORP NEW | 87 |
| 227901AF2 | CROSSLAND SVGS FEDL SVGS BK SR SUB C | 5,000,000 |
| 228188AD0 | CROWN AMERICAS LLC / CROWN AMERICAS | 250,000 |
| 228392304 | CROWN LABORATORIES INC NEW | 4,000 |
| 228429106 | CROWN NORTHCORP INC | 80 |
| 228439105 | CROWN PACIFIC PARTNERS LP UNITS LTD F | 53,100 |
| 228769105 | CRUCCELL-ADR | 1,032 |
| 229070107 | CRYSTAL BRANDS INC | 30,200 |
| 22942F101 | CRYSTALLEX INTL CORP | 2,365 |
| 126304AP9 | CSC HOLDINGS INC 7.625% 04/01/11 B | 250,000 |
| 126335991 | CSF HOLDINGS | 149,700 |

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| 126349AB5 | CSG SYSTEMS INTERNATIONAL INC 2.5% 06. | 393,555 |
| 126408GK3 | CSX CORP 6.15% 05/01/37 | 10,000 |
| 126419100 | CTC COMMUNICATIONS GRP INC CTC COMM | 83,673 |
| 12643W206 | CTN MEDIA GROUP INC | 33 |
| 23130H107 | CURRENCYSHARES MEXICAN PESO | 41 |
| 231705203 | CUSTER CHANNEL WING CORP "B" | 100 |
| 126667AF1 | CV THERAPEUTICS INC 2.75% 05/16/12 CV | 826,361 |
| 126650BF6 | CVS/CAREMARK CORP 6.036% 12/10/28 144A | 20 |
| 232489104 | CYBERMATICS INC | 200 |
| 232517102 | CYBEROPTICS CORP | 1,108 |
| 034625103 | CYBERSENSOR INTERNATIONAL INC | 2,500 |
| 23254B100 | CYCLELOGIC INC | 32 |
| 23254N104 | CYCLON CAPITAL CORP | 493 |
| 23255B208 | CYCOMM INTERNATIONAL INC-WYO | 1,000 |
| 232566109 | CYMATICOLOR CORP | 50 |
| 23257K107 | CYNET INC - CL A | 700 |
| 232760PU6 | CYPRESS ETC ISD REF | 200 |
| 23299AKS7 | CYPRESS SEMICONDUCTOR CORP 1% 09/15 | 3,292,000 |
| 233356104 | D W I CORP | 36 |
| 233559RL9 | DADE CNTY SEAPORT | 46,100 |
| 233572GU4 | DADE SPL OBG RF CAB-B | 700,000 |
| 233806306 | DAI NIPPON PRINT-SPON ADR | 4,565 |
| 233835AT4 | DAIMLER FINANCE NORTH AMERICA LLC 7.3 | 14,000 |
| 233860303 | DAIRY MART CONVENIENCE STORE | 37 |
| 234050AA0 | DAISY SYSTEMS CORP 9% 05/31/14 CV | 31,144 |
| 234062206 | DAIWA HOUSE INDUS-UNSP ADR | 479 |
| Y1968P105 | DANAOS CORP | 4,701 |
| 23703P106 | DARA BIOSCIENCES INC | 70 |
| 237444104 | DARTMOUTH BANCORP INC | 9,369 |
| 237545108 | DASSAULT SYSTEMES SA-ADR | 2,517 |
| 238128102 | DATATEC SYSTEMS INC | 5,400 |
| 238199103 | DATRONICS ENGINEERS INC | 600 |
| 23918KAE8 | DAVITA INC 6.625% 03/15/13 | 250,000 |
| 239427AE7 | DAWSON RIDGE 1 REF-A | 793 |
| 233038108 | DBL LIQUIDATING TRUST CTF BEN INT CL A | 4 |
| 233038306 | DBL LIQUIDATING TRUST-CL C3 | 2,000 |
| 233094200 | DCI TELECOMMUNICATIONS INC NEW | 38 |
| 23316W100 | DDS TECHNOLOGIES USA INC | 12,000 |
| 241496108 | DE ROSE INDUSTRIES INC | 3,600 |
| 245217AM6 | DEL MONTE CORP 8.625% 12/15/12 | 250,000 |
| 24661P104 | DELCATH SYSTEMS INC | 386 |
| 247126105 | DELPHI CORP | 170,848 |
| 247126AD7 | DELPHI CORP 6.55% 06/15/49 | 135,000 |
| 247361702 | DELTA AIR LINES INC | 1,275,892 |
| 24799AJV5 | DELTA AIR LINES INC 10.375% 02/01/11 | 180,000 |
| 24799AKJ0 | DELTA AIR LINES INC/OLD 10% 12/31/49 | 10,000,000 |
| 24799AJW3 | DELTA AIR LINES INC/OLD 9.75% 05/15/21 | 595,000 |
| 247918105 | DELTA FINANCIAL CORP | 9,314 |
| 24802R506 | DEMANDTEC INC | 12,525 |
| 249906108 | DESCARTES SYSTEMS GRP/THE | 70 |
| 250557105 | DESIGN WITHIN REACH INC | 2,872 |
| 25153U204 | DEUTSCHE BANK CAP FDG TRUST VIII 6.375' | 95 |

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| 252529102 | DIALYSIS CORP OF AMERICA | 382 |
| 252905203 | DIAMOND FIELDS INTL LTD | 525 |
| 25271C102 | DIAMOND OFFSHORE DRILLING | 44,928 |
| 253827109 | DIGIRAD CORP | 180 |
| 25406P200 | DILLARD'S CAPITAL TRUST I 7.5% 08/01/38 PI | 53 |
| 254547102 | DIONICS INC | 2,263 |
| 25467B2P2 | DISCOVER BANK/GREENWOOD DE 6% 02/24 | 60,000 |
| 254839J79 | DISTRICT COLUMBIA REV | 1,750,000 |
| 25476A5T2 | DISTRICT OF COLUMBIA | 150,000 |
| 254839J87 | DISTRICT OF COLUMBIA | 125,000 |
| 255402406 | DIVINE INC-A | 3,779 |
| 255519100 | DIXIE GROUP INC | 754 |
| 23325P104 | DNP SELECT INCOME FUND INC | 263 |
| 00130R103 | DO NOT USE AHT CORPORATION | 500 |
| 234053106 | DO NOT USE DAISYTEK INTL CORP | 97 |
| 269153102 | DO NOT USE E.SPIRE COMMUNICATIONS I D | 3,000 |
| 458742103 | DO NOT USE INTERLIANT INC | 4,150 |
| 698106101 | DO NOT USE PANACO INC | 16,526 |
| 75866G109 | DO NOT USE REFCO INC | 188 |
| 256135203 | DOCTOR REDDYS LAB-ADR | 467 |
| 256664103 | DOLLAR FINANCIAL CORP | 14,375 |
| 25746UAT6 | DOMINION RESOURCES INC/VA 2.125% 12/15 | 14,000 |
| 25820R105 | DORCHESTER MINERALS LP | 71 |
| 25857EAA8 | DOUBLE OAK CAPITAL TRUST SECURITIES 4 | 4,500,000 |
| 25857BAA4 | DOUBLE OAK CAPITAL TRUST SECURITIES 4 | 7,600,000 |
| 25857CAA2 | DOUBLE OAK CAPITAL TRUST SECURITIES 5 | 4,100,900 |
| 233293109 | DPL INC | 89,789 |
| 23330XAH3 | DRS TECHNOLOGIES INC 6.625% 02/01/16 | 250,000 |
| 23331F108 | DRX INC | 10 |
| 23334L102 | DSW INC-CLASS A | 9,502 |
| 262615CW5 | DU PAGE ETC CLG 502-A | 15,600 |
| 263622BF8 | DUBLIN IMP ASM 91-1 | 4,000 |
| 265338202 | DUNE ENERGY INC | 68 |
| 265435BF3 | DUNELLEN BOE | 150,000 |
| 26702K200 | DUTCH HARBOR FINANCE SUB-TRUST 4.486 | 108 |
| 26745T101 | DYADIC INTERNATIONAL INC | 9,773 |
| 703044107 | DYNACORE PATENT LITIGATION T | 3,117 |
| 26816LAT9 | DYNEGY HOLDINGS INC 8.375% 05/01/16 | 250,000 |
| 26817Q506 | DYNEX CAPITAL INC | 100 |
| 273335QH5 | E LANSING-SPL ASSMT | 5,000 |
| 274785FG4 | E RUTHERFORD | 25,000 |
| 268780103 | E.ON AG -SPONSORED ADR | 12 |
| 269803102 | EAGLE-PICHER INDUSTRIES INC | 1,635 |
| 273587SC0 | EAST LYME-UNREF | 200,000 |
| 276534104 | EASTERN INSURANCE HOLDINGS | 97 |
| 277196101 | EASTERN VIRGINIA BANKSHARES | 104 |
| 277281FF3 | EASTHAM-SCH | 2,900 |
| 277858106 | EASYLINK SERVICES INTERNATIONAL | 188 |
| 27826U108 | EATON VANCE MUNICIPAL INCOME | 948 |
| 27876GAQ1 | ECHOSTAR DBS CORP 6.375% 10/01/11 | 250,000 |
| 281023AN1 | EDISON MISSION ENERGY 7.5% 06/15/13 | 250,000 |
| 268420106 | EECO INC | 68,594 |

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| 26844P109 | EFT BIOTECH HOLDINGS INC | 1 |
| 268465101 | EG CAPITAL INC | 50 |
| 28264QE26 | EKSPORTFINANS A/S 0% 11/30/10 BSKT | 900,000 |
| 28264QH64 | EKSPORTFINANS A/S 2.81% 05/28/09 MTN | 1,000,000 |
| 283353LQ1 | EL MONTE UHSD-A-PRERF | 30,000 |
| 284131208 | ELAN CORP PLC -SPONS ADR | 112,645 |
| 285062204 | ELECTRO BRAIN INTL CORP | 328,029 |
| 25153Q658 | ELEMENTS - DOGS OF DOW | 200 |
| 29089Q105 | EMERGENT BIOSOLUTIONS INC | 8,357 |
| 290928100 | EMGOLD MINING CORP | 360 |
| 292505104 | ENCANA CORP | 3,368 |
| 29255WAG5 | ENCORE ACQUISITION CO 6% 07/15/15 | 250,000 |
| 292555109 | ENCORE COMPUTER CORP | 100 |
| 29264A206 | ENDWAVE CORPORATION | 1,462 |
| 29265W207 | ENEL SPA - ADR | 650 |
| 29268T102 | ENERGY FOCUS INC | 8,885 |
| 29270J100 | ENERGY RECOVERY INC | 100 |
| 29355M200 | ENOVA SYSTEMS INC | 71 |
| 293912101 | ENTERMEDIA INC | 25,000 |
| 29383P100 | ENTORIAN TECHNOLOGIES INC | 14 |
| 293957106 | ENTRECAP INTERNATIONAL INC | 29,047 |
| 29406K104 | ENVIRO PRODUCTS & TECH CORP | 1,642 |
| 29406Q101 | ENVIRONMENTAL ENERGY SERVICE | 200 |
| 29409U109 | ENVIROPUR WASTE REFIN & TECH | 564 |
| 294096102 | ENVIROSURE MANAGEMENT CORP | 447,100 |
| 294100102 | ENZO BIOCHEM INC | 13,659 |
| 268766BF8 | EOP OPERATING LP 6.8% 01/15/09 | 250,000 |
| 26881Q309 | EPIX PHARMACEUTICALS INC | 20,100 |
| 294268107 | EPLUS INC | 600 |
| 294588108 | EQUITEC FINANCIAL GROUP INC | 4,000 |
| 29477T109 | EQUUS RESOURCES INC | 25 |
| 295119S44 | ERIE CNTY-REF/IMPT | 30,000 |
| 295349104 | ERIE LACKAWANNA INC | 1 |
| 26884AAV5 | ERP OPERATING LP 3.85% 08/15/26 CV | 242,451 |
| 296052301 | ESARCO INTERNATIONAL INC NEW | 3,000 |
| 26884F102 | ESB FINANCIAL CORP | 88 |
| 29605W107 | ESCALA GROUP INC | 45 |
| 296056104 | ESCALADE INC | 174 |
| 296122TN4 | ESCAMBIA SFM INT L-12 | 20,000 |
| 036005981 | ESCROW ANNIES HOMEGROWN INC | 3 |
| 29665WAF1 | ESPRIT TELECOM GROUP PLC 10.875% 06/11 | 23,000 |
| 297865107 | ETRAVELSERVE.COM INC | 157 |
| 298716101 | EUROBANCSHARES INC | 70 |
| 29977A105 | EVERCORE PARTNERS INC-CL A | 18,013 |
| 300072105 | EVEREX SYSTEMS INC | 355,705 |
| 30049A107 | EVOLUTION PETROLEUM CORP | 21 |
| 30049P708 | EVOLVE SOFTWARE INC | 648 |
| 30049R100 | EVOLVING SYSTEMS INC | 61 |
| V3267N107 | EXCEL MARITIME CARRIERS LTD | 36,795 |
| 300867306 | EXCHANGE APPLICATIONS INC | 49 |
| 302088AJ8 | EXDS INC 4.75% 07/15/08 CV | 1,875,000 |
| 30161MAE3 | EXELON GENERATION CO LLC 6.2% 10/01/17 | 7,000 |

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| 302024EC4 | EXETER TWP SD CAB | 153,700 |
| 302051107 | EXIDE TECHNOLOGIES | 3,300 |
| 302088109 | EXODUS COMMUNICATIONS KK | 96,722 |
| 30215C101 | EXPERIAN GROUP LTD-SPON ADR | 274 |
| 30218UAB4 | EXPRESSJET HOLDINGS INC 11.25% 08/01/21 | 4,000 |
| 302261102 | EXTRACTIVE FUELS INC | 600 |
| 30232F103 | EYE CASH NETWORKS INC | 65 |
| M4146Y108 | EZCHIP SEMICONDUCTOR LTD | 1,508 |
| 302723101 | F & M DISTRIBUTORS INC | 113,005 |
| 302723AA9 | F & M DISTRIBUTORS SR SUB NTS 11.5% 04/ | 15,000 |
| 302396106 | F.A. TUCKER GROUP INC | 32,180 |
| 302747100 | FAB INDUSTRIES INC | 2,500 |
| 303698104 | FAIRCHILD CORP/THE - CL A | 75 |
| 304253107 | FAIRFIELD COUNTY BANCORP INC | 3,300 |
| 304621105 | FAIRFIELD-NOBLE CORP | 47 |
| 307000109 | FAMILY DOLLAR STORES | 50,073 |
| 30701AAC0 | FAMILY GOLF CENTERS INC 5.75% 10/15/04 (| 6,075,000 |
| 307091108 | FAMOUS RESTAURANTS INC | 148,800 |
| 31359KQ75 | FANNIE MAE REMICS 7% 12/18/26 51 | 10,000 |
| 307260208 | FANSTEEL INC | 60 |
| 311870109 | FAST FOOD OPERAT | 24,600 |
| 312088404 | FAVRILLE INC | 96 |
| 31331FAX9 | FEDERAL EXPRESS CORP 1998 PASS THROU | 160 |
| 3133XKJU0 | FEDERAL HOME LOAN BANK SYSTEM 5.3% 0 | 100,000 |
| 3133X5G85 | FEDERAL HOME LOAN BANK SYSTEM 5.35% | 175,000 |
| 3133F1CV7 | FEDERAL HOME LOAN MORTGAGE CORP 4% | 197,900 |
| 313400624 | FEDERAL HOME LOAN MORTGAGE CORP 8.1 | 138,530 |
| 313549115 | FEDERAL MOGUL FI WTS AC K=1.0 12/27/14 | 413 |
| 313586RC5 | FEDERAL NATIONAL MORTGAGE ASSOCIATI | 25,000 |
| 3135A0FX2 | FEDERAL NATIONAL MORTGAGE ASSOCIATI | 50,000 |
| 313586794 | FEDERAL NATIONAL MORTGAGE ASSOCIATI | 2,500 |
| 313586786 | FEDERAL NATL MTG ASSN NON CUM PF | 4,000 |
| 313747206 | FEDERAL REALTY INVS TRUST | 5,800 |
| 313765109 | FEDERAL RESOURCES CORP | 2,039 |
| 314093AA3 | FEDERATED CBO LTD 0% 04/22/11 144A | 3,000,000 |
| 31467L104 | FERBER MINING CORP | 1,000 |
| 315292AD4 | FERRELLGAS ESCROW LLC/FERRELLGAS FI | 250,000 |
| 315522102 | FERTIL-A-CHRON INC | 2,000 |
| 30242V205 | FIAC ORD | 500 |
| 315621888 | FIAT SPA | 2 |
| 316394105 | FIDELITY SOUTHERN CORP | 97 |
| 31678A103 | FIFTH STREET FINANCE CORP | 400 |
| 316780204 | FIFTH THIRD CAPITAL TRUST VII 8.875% 05/1 | 71 |
| 316866102 | FILENES BASEMENT CORP | 3,000 |
| 317421303 | FINANCIAL CORP OF AMERICA 8% PERP PFI | 33 |
| 81369Y605 | FINANCIAL SELECT SECTOR SPDR | 129,820 |
| 317922409 | FINET.COM INC | 165 |
| 317884203 | FINLAY ENTERPRISES INC | 368 |
| 317928109 | FINOVA GROUP INC/THE | 200,000 |
| 31845F100 | FIRST ADVANTAGE CORP-CL A | 555 |
| 318472107 | FIRST AMERICAN BK&TR/PALM BC | 151,436 |
| 318672102 | FIRST BANCORP PUERTO RICO | 33,820 |

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| 319285102 | FIRST BANKERS TRUST & SAVINGS ASSN-MI | 3,110 |
| 319417101 | FIRST CAPITAL HOLDINGS CORP | 94,000 |
| 319418109 | FIRST CAPITOL FINANCIAL CORP | 60,506 |
| 319459202 | FIRST CITIZENS BANC CORP | 92 |
| 32020F105 | FIRST FED BNCSHS OF ARKANSAS | 40 |
| 32017G108 | FIRST FEDERAL BANCSHARES INC /DE | 129,643 |
| 32019D103 | FIRST FEDERAL SAVING BANK OF GEORGIA | 2,500 |
| 320205107 | FIRST FILMS INC | 325,051 |
| 32054K798 | FIRST INDUSTRIAL REALTY TRUST INC 7.25% | 3 |
| 320744105 | FIRST M & F CORP | 23 |
| 320795107 | FIRST MARINER BANCORP INC | 74 |
| 320877103 | FIRST MIDWEST FINL CORP | 11 |
| 32111B104 | FIRST NATIONAL BANCSHARES | 2,900 |
| 33582R107 | FIRST NEW YORK BANK FOR BUSINESS | 2,600 |
| 320734106 | FIRST OF LONG ISLAND CORP | 25 |
| 335902102 | FIRST PHONE CORP | 200 |
| 336408109 | FIRST SERVICE BANK FOR SVGS LEOMINIST | 20,600 |
| 33646W100 | FIRST SOUTH BANCORP INC /NC | 1,096 |
| 33644N102 | FIRST SOUTHERN BANCORP INC/B | 10 |
| 337363AE5 | FIRST UNION INSTITUTIONAL CAPITAL I 8.04 | 50,000 |
| 33741H107 | FIRST UNITED CORP | 19 |
| 33761G104 | FIRSTBANK CORP/ALMA MICH | 119 |
| 33761KW84 | FIRSTBANK PUERTO RICO 5% 04/04/18 CD | 10,000 |
| 33761X107 | FIRSTCITY FINANCIAL CORP | 199 |
| 338032AX3 | FISHER SCIENTIFIC INTERNATIONAL INC 3.2 | 14,000 |
| 338032BB0 | FISHER SCIENTIFIC INTERNATIONAL INC 6.1 | 460,000 |
| 338032AZ8 | FISHER SCIENTIFIC INTERNATIONAL INC 6.7 | 5,000 |
| 338153P94 | FITCHBURG LN SER A | 25,000 |
| 343136TU1 | FL TPK REF-TRN-A | 50,000 |
| 337930101 | FLAGSTAR BANCORP INC | 416,288 |
| G3529T105 | FLAGSTONE REINSURANCE HOLDIN | 4,891 |
| 339130106 | FLEMING COMPANIES INC | 10,320 |
| 339382103 | FLEXSTEEL INDS | 72 |
| 33938EAJ6 | FLEXTRONICS INTERNATIONAL LTD 6.5% 05. | 250,000 |
| 33941M104 | FLIGHT INTERNATIONAL GROUP INC NEW | 50 |
| 339734105 | FLOATING POINT S | 219,585 |
| 34065C104 | FLORIDA FEDERAL SAVINGS BANK | 1,000 |
| 343247102 | FLORIDA WEST AIRLINES INC | 1,200 |
| 34407T104 | FLYI INC | 80 |
| 302473103 | FM AMERICAN INTERNATIONAL INC | 1,100 |
| 30253R101 | FNX MINING CO INC | 11 |
| 344155205 | FOCAL COMMUNICATIONS CORP | 24,900 |
| 344159108 | FOCUS ENHANCEMENTS INC | 92 |
| 344402PP1 | FOLSOM TAX-UNREF-#10 | 10,000 |
| 34459U306 | FONIX CORP | 13 |
| 345397TZ6 | FORD MOTOR CREDIT CO LLC 7% 10/01/13 | 9,229,000 |
| 346233109 | FORESTAR REAL ESTATE GROUP | 210 |
| 34963Y109 | FORTUNE CREDIT & INSURANCE | 56 |
| 34969Q100 | FORTUNET INC | 23 |
| 883350100 | FOURTEEN ELEVEN HOLDING CO | 83 |
| 302571104 | FPL GROUP INC | 9,078 |
| HEE290301 | FRACTIONAL PROXYMED INC | 66,600 |

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| 35177Q204 | FRANCE TELECOM SPONSORED ADR REP C | 338 |
| 351804109 | FRANCHISE DEVELOPMENT CORP | 15,000 |
| 35183P109 | FRANCISCAN OIL CO | 1,000 |
| 35241Q107 | FRANKFORT TOWER INDUSTRIES I | 324 |
| 354613101 | FRANKLIN RESOURCES INC | 7,421 |
| 356900100 | FREEDOM SAVINGS & LOAN ASSN TAMPA FL | 200 |
| 356713107 | FREEPORT MCMORAN OIL & GAS ROYALTY | 99 |
| 35671D782 | FREEPORT-MCMORAN COPPER & GOLD INC | 72 |
| 358010106 | FREQUENCY ELECTRONICS INC | 88 |
| 358029106 | FRESENIUS MEDICAL CARE-ADR | 254 |
| 358036101 | FRESH MAID INC | 133 |
| 358430106 | FRIEDE GOLDMAN HALTER INC | 47 |
| 358616100 | FRIES ENTERTAINMENT INC | 120,692 |
| 35903Q106 | FRONTEER DEVELOPMENT GROUP | 1,611 |
| 359059102 | FRONTIER AIRLINES HOLDINGS | 158 |
| 17453BAP6 | FRONTIER COMMUNICATIONS CORP 6.25% (| 250,000 |
| 35907U301 | FRONTIER FINANCING TRUST 6.25% 10/16/20 | 2,050 |
| 359081106 | FRONTIER INSURANCE GROUP INC | 97,201 |
| 35914PAH8 | FRONTIER OIL CORP 6.625% 10/01/11 | 250,000 |
| 35921N101 | FRONTLINE CAPITAL GROUP | 766 |
| 336919105 | FST TR-VAL LN EQ ALL IND FND | 70 |
| 302941109 | FTI CONSULTING INC | 999 |
| 35958N107 | FUJIFILM HOLDINGS CORP-ADR | 9,296 |
| 360266100 | FULTON FEDERAL SAVINGS BANK ATLANTA | 87,341 |
| M47095100 | FUNDTECH LTD | 1,220 |
| 360906200 | FUTURE COMMUNICATIONS INC NEW | 12,096 |
| 36114A104 | FUTURE EDUCATIONAL SYSTEMS | 60 |
| 36114Q307 | FUTURELINK CORPORATION | 1,156 |
| G3704F102 | FUWEI FILMS HOLDINGS CO LTD | 2,000 |
| 361900103 | G.N.C. ENERGY CORP | 470 |
| 362389108 | GA EXPRESS INC | 2,000 |
| 36240B109 | GABELLI CONV AND INCOME SEC | 29 |
| 36240B307 | GABELLI CONVERTIBLE AND INCOME SECUR | 92 |
| 362447104 | GABRIEL TECHNOLOGIES CORP | 51 |
| 362903106 | GALACTIC RESOURCES LTD | 9,800 |
| 36318D102 | GALAXY ONLINE INC | 3,000 |
| 364478NB9 | GALVESTON PREREF-CAB | 5,000 |
| 364478NK9 | GALVESTON-UNREF-CABS | 15,000 |
| 36293YAD7 | GAMESTOP CORP / GAMESTOP INC 8% 10/0 | 10,000 |
| 36467W109 | GAMESTOP CORP-CLASS A | 7,369 |
| 364717108 | GANDALF TECHNOLOGIES INC | 9,850 |
| 364730101 | GANNETT CO | 12,096 |
| 364736306 | GANTRY CORP NEW | 10,000 |
| 367299104 | GASTAR EXPLORATION LTD | 592 |
| 367348109 | GATEHOUSE MEDIA INC | 47,445 |
| 367648102 | GATEWAY MEDICAL SYSTEMS INC | 200 |
| 361492101 | GBC CLOSED CIRCUIT TV CORP | 3,500 |
| 36160B105 | GDF SUEZ-SPON ADR | 3 |
| 368903100 | GEMINI RESOURCES INC | 1,090 |
| 368670105 | GEN TERM CORP | 10 |
| Y2685T107 | GENCO SHIPPING & TRADING LTD | 9,426 |
| 369497102 | GENERAL DEVELOPMENT CORP NEW | 7,360 |

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| 369622CF0 | GENERAL ELECTRIC CAPITAL CORP 1.7617% | 225,000 |
| 36999ADF8 | GENERAL ELECTRIC CAPITAL CORP 1.87% F | 187,500 |
| 369622DS1 | GENERAL ELECTRIC CAPITAL CORP 1.92% 1 | 246,600 |
| 369712104 | GENERAL ELECTRONICS INC | 900 |
| 370054108 | GENERAL HOMES CORP | 300 |
| 370054AB4 | GENERAL HOMES CORP S/NOTES-REG CALL | 28,984,000 |
| 370172108 | GENERAL KINETICS INC | 2,600 |
| 370442691 | GENERAL MOTORS CORP 1.5% 06/01/09 CV F | 124 |
| 370442741 | GENERAL MOTORS CORP 4.5% 03/06/32 CV F | 75 |
| 370442AJ4 | GENERAL MOTORS CORP 8.8% 03/01/21 | 7,000 |
| 371532854 | GENESCO INC-SUB CUM CONV PFD PFD | 25 |
| 371912106 | GENESIS HEALTH VENTURES/OLD | 500 |
| 372257105 | GENEVA STEEL HOLDINGS CORP | 397,690 |
| 37229P507 | GENITOPE CORP | 54,198 |
| 37244C101 | GENOMIC HEALTH INC | 166 |
| G3922B107 | GENPACT LTD | 985 |
| 37245X104 | GENTEK INC | 120 |
| 372912105 | GEO INTERNATIONAL CORP | 1,000 |
| 373109BL0 | GEORGETOWN UNIVERSITY SER B SAVRS | 200,000 |
| 373298BV9 | GEORGIA-PACIFIC LLC 8.125% 05/15/11 | 250,000 |
| 373658103 | GEOTEL INC | 1,200 |
| 373686104 | GEOVIC MINING CORP | 496 |
| 37373P105 | GERDAU AMERISTEEL CORP | 200,417 |
| 373737105 | GERDAU SA -SPON ADR | 2,942 |
| 373865104 | GERMAN AMERICAN BANCORP | 188 |
| 374658102 | GIBRALTAR FINANCIAL CORP | 600 |
| 37517W107 | GIGABEAM CORP | 455 |
| 376365102 | GITANO GROUP INC | 38,400 |
| M52020100 | GIVEN IMAGING LTD | 3,520 |
| 376392304 | GLACIER HOLDINGS INC | 1,625 |
| 37733W105 | GLAXOSMITHKLINE PLC-SPON ADR | 36,880 |
| G3921A175 | GLOBAL CROSSING LTD | 24,377 |
| 379320203 | GLOBAL DIAMOND RESOURCES INC | 35,000 |
| 37943U105 | GLOBAL FREIGHT INTEGRATORS I | 1 |
| 37944W209 | GLOBAL MATRECHS INC | 20 |
| 37940X102 | GLOBAL PAYMENTS INC | 1,015 |
| 37936Y106 | GLOBAL SATELLITE NETWORK INC | 1,500 |
| 37939M109 | GLOBAL TECHNOVATIONS INC | 1,500 |
| 37936U104 | GLOBAL TELESYSTEMS INC | 90 |
| 37936U401 | GLOBAL TELESYSTEMS INC 7.25% PERP CV F | 30,320 |
| 379399108 | GLOBALNET CORP | 5,000 |
| G3930H104 | GLOBALSTAR TELECOMMUNICATIONS COM : | 11,715 |
| 37958F209 | GLOBETEL COMMUNICATIONS CORP | 616 |
| 3704A0TZ5 | GMAC LLC 5.35% 11/15/09 SMN | 39,700 |
| 3704A0MJ8 | GMAC LLC 5.5% 06/15/09 SMN1 | 250,000 |
| 3704A0BX9 | GMAC LLC 6.3% 10/15/13 SMN2 | 50,000 |
| 37042GW28 | GMAC LLC 6.5% 02/15/13 SMN | 10,000 |
| 370425SL5 | GMAC LLC 6.75% 12/01/14 | 6,334,200 |
| 36186C301 | GMAC LLC 7.35% 08/08/32 PFD | 73 |
| 36186C509 | GMAC LLC 7.375% 12/16/44 PFD | 507 |
| 38059T106 | GOLD FIELDS LTD-SPONS ADR | 2,730 |
| 38068NAB4 | GOLD RESERVE INC 5.5% 06/15/22 CV | 1,000 |

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| 380956409 | GOLDCORP INC | 335,257 |
| 380811208 | GOLDEN BURRO CORP COM NEW | 400 |
| 380966101 | GOLDEN FORTUNE INVESTMENTS LTD | 20,000 |
| 38144G804 | GOLDMAN SACHS GROUP INC/THE 4% PERP | 2,000 |
| 38144X500 | GOLDMAN SACHS GROUP INC/THE 6.2% PER | 800 |
| 380934109 | GOLDOME | 557,453 |
| 381904101 | GOLDWINN RESOURCES LTD [DUAL LISTED S | 200 |
| 38168Y103 | GOLFSMITH INTERNATIONAL HOLD | 17 |
| 382123107 | GOOD SOFTWARE CORP | 1,716 |
| 383406105 | GOSS & DE LEEUW MACH CO | 135 |
| 383413AA9 | GOSS GRAPHIC SYSTEMS 12.25% 11/19/05 | 3,006,863 |
| 383450103 | GOTHAM APPAREL CORP | 10,000 |
| 36225V104 | GP STRATEGIES CORP | 1,755 |
| 38528A209 | GRAND CENTRAL CAPITAL TRUST 4.488% PE | 26 |
| 38869PAB0 | GRAPHIC PACKAGING INTERNATIONAL INC 8 | 250,000 |
| 390748200 | GREAT LAKES RECREATION | 36 |
| 39167B102 | GREATER CHINA FUND | 199 |
| 39138C809 | GREAT-WEST LIFE CO INC 5.9% PERP PFD F | 1 |
| 393122106 | GREEN MOUNTAIN COFFEE ROASTE | 76,700 |
| 396066BX9 | GREENVILLE SD BLDG | 1,040,000 |
| 397624206 | GREIF INC-CL B | 17 |
| 398433AC6 | GRIFFON CORP 4% 07/18/23 CV 2ND | 1,000 |
| 883353104 | GROUP INC/THE | 20,993 |
| 362270100 | GSE MULTIMEDIA TECH CORP | 5,000 |
| 36241U106 | GSI TECHNOLOGY INC | 200 |
| 36229RLU1 | GSR MORTGAGE LOAN TRUST 5.5% 09/25/19 | 70,000 |
| 36266WAG7 | GSR MORTGAGE LOAN TRUST 6% 01/25/27 10 | 295,000 |
| 36229JAC1 | GST EQUIPMENT FUNDING 13.25% 05/01/07 | 40,319,000 |
| 36228YAC9 | GST NETWORK FUNDING INC 10.5% 05/01/08 | 51,293,000 |
| 36228XAB3 | GST USA INC 13.875% 12/15/05 * | 10,310,000 |
| 36230D206 | GSV INC | 40 |
| 391674DR6 | GTR CLEVELAND TRN | 30,000 |
| 40108N106 | GUARANTY FINANCIAL GROUP | 1,364 |
| 403203102 | GUNTHER INTERNATIONAL LTD | 1,000 |
| 36237L102 | GVC VENTURE CORP | 215 |
| 404508202 | HACHIJUNI BANK LTD-UNS ADR | 382 |
| 404429102 | HA-LO INDUSTRIES INC | 20,582 |
| 407272G23 | HAMILTON HOSP-G-CHILD | 10,000 |
| 40963P105 | HANA BIOSCIENCES INC | 6,100 |
| 409900107 | HANCOCK FABRICS INC/DE | 74 |
| 410252100 | HANDLEMAN CO | 898 |
| 413627AZ3 | HARRAHS OPERATING CO INC 10.75% 02/01/1 | 5,000,000 |
| 41315RAY0 | HARRIS HLTH-B-SCH HLT | 5,000 |
| 41457P106 | HARRIS STRATEX NETWORKS-CL A | 2,026 |
| 4165X2BJ4 | HARTFORD LIFE INSURANCE CO 0% 07/09/15 | 5,000,000 |
| 41752X101 | HARVEST ENERGY TRUST-UNITS | 312,073 |
| 41902R103 | HATTERAS FINANCIAL CORP | 620 |
| 420261109 | HAWKINS INC | 19 |
| 420520AL2 | HAWTHORNE PKG REF -1 | 25,000 |
| 420513CS0 | HAWTHORNE REDEV 99-1B | 25,000 |
| 42219T105 | HEALTHCARE AMERICA INC | 200 |
| 422357103 | HEARTLAND PARTNERS LP-A | 187,400 |

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| 42722X106 | HERITAGE FINANCIAL CORP | 60 |
| 430067108 | HIGHLAND DISTRESSED OPPORTUN | 10,129 |
| 432308KH6 | HILLSBORO AVIATION RF | 80,000 |
| 433548104 | HIRSCH CHEMIE LTD | 1,305 |
| 887315AY5 | HISTORIC TW INC 6.875% 06/15/18 | 5 |
| 40419U203 | HIV-VAC INC | 250 |
| 40424G108 | HMN FINANCIAL INC | 68 |
| 435902101 | HOLLIS-EDEN PHARMACEUTICALS | 571 |
| 437062102 | HOME CENTERS INC | 3,576 |
| 43738R109 | HOME Banc CORP/GA | 60,200 |
| 438701MG6 | HONOLULU WSTWTR 2ND-A | 100,000 |
| 440530202 | HORN SILVER MINES INC | 305 |
| 44106M508 | HOSPITALITY PROPERTIES TRUST 7% PERP | 80 |
| 44108EAS7 | HOST HOTELS & RESORTS LP 7.125% 11/01/1 | 250,000 |
| 44176R106 | HOUSE OF TAYLOR JEWELRY INC | 5,218 |
| 442331KU7 | HOUSTON-REF-PUB IMP-F | 75,000 |
| 40426W408 | HRPT PROPERTIES TRUST 7.125% PERP PFC | 28 |
| 40426W309 | HRPT PROPERTIES TRUST 8.75% PERP PFD I | 34 |
| 441812GD0 | HSBC FINANCE CORP 6.5% 11/15/08 | 109,200 |
| 40431N104 | HSW INTERNATIONAL INC | 2,211 |
| 443510102 | HUBBELL INC -CL A | 435 |
| 44485Q203 | HUMAN PHEROMONE SCIENCES INC | 23,000 |
| 447773102 | HURRAY! HOLDING CO LTD-ADR | 153 |
| 448954107 | HYPERDYNAMICS CORP | 2,658 |
| 450737101 | IBERDROLA SA-SPONSORED ADR | 71 |
| 45107K102 | IBIOPHARMA INC | 96 |
| 45103B205 | IBIZ TECHNOLOGY CORP NEW | 100 |
| 44929Y101 | ICT GROUP INC | 419,495 |
| 45166R204 | IDENIX PHARMACEUTICALS INC | 7,706 |
| 451691208 | IEXALT INC | 2 |
| 45201YGL5 | IL HSG DEV-E1-HOMEOWN | 25,000 |
| 452151VY6 | IL ST | 100,000 |
| 4521502S3 | IL ST-FIRST SER | 250,000 |
| 452252DE6 | IL TOLL HWY | 250,000 |
| 451735104 | ILIO INC | 6,966 |
| 45236K106 | ILOVETV ENTERTAINMENT INC | 5,000 |
| 44973Q103 | I-MANY INC | 1,092 |
| 452467202 | IMEDIA INTERNATIONAL INC | 52 |
| 45253H101 | IMMUNOGEN INC | 421 |
| 45254P102 | IMPAC MORTGAGE HOLDINGS INC | 14,362 |
| 45254P409 | IMPAC MORTGAGE HOLDINGS INC 9.125% PE | 6 |
| 452553308 | IMPALA PLATINUM-SPON ADR | 227 |
| 45255G101 | IMPATH INC | 5,000 |
| 452722101 | IMPERIAL CORP OF AMERICA | 9,981 |
| 452729106 | IMPERIAL CREDIT INDUSTRIES | 62 |
| 452729114 | IMPERIAL CREDIT INDUSTRY-W08 | 108 |
| 453038408 | IMPERIAL OIL LTD | 340,225 |
| 453096208 | IMPERIAL SUGAR CO | 4,795 |
| 453096109 | IMPERIAL SUGAR CO NEW | 2,284 |
| 45321T103 | IMPSAT FIBER NETWORKS INC | 12,475 |
| 454898HV2 | IN PWR SUPPLY REF -B | 10,000 |
| 452918105 | IN STORE ADVERTISING INC | 50,300 |

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| 45323G109 | INACOM CORP | 1,236 |
| 45804KAA6 | INC MONEY MARKET SECURITIES 4.469% 08/1 | 1,424,100 |
| 45805EAA9 | INC MONEY MARKET SECURITIES 4.472% 02/1 | 500,000 |
| 45804QAA3 | INC MONEY MARKET SECURITIES 4.488% 12/1 | 988,600 |
| 45805AAA7 | INC MONEY MARKET SECURITIES 4.489% 02/1 | 4,500,000 |
| 45805CAA3 | INC MONEY MARKET SECURITIES 4.497% 02/1 | 2,500,000 |
| 45804VAA2 | INC MONEY MARKET SECURITIES 4.748% 02/1 | 700,000 |
| 45804RAA1 | INC MONEY MARKET SECURITIES 5.188% 12/1 | 2,500,000 |
| M5364E104 | INCREDIMAIL LTD | 200 |
| 45337C102 | INCYTE CORP | 2,000 |
| 45383TAT5 | INDEPENDENT BANK EAST MICHIGAN 4.7% 11/1 | 10,000 |
| 454990599 | INDIA FUND INC | 328 |
| 455167UW4 | INDIANA UNIV SER A | 16,800 |
| 455708BY2 | INDIO IMPT-ASM #02-1 | 20,000 |
| Y20721AE9 | INDONESIA GOVERNMENT INTERNATIONAL E | 600,000 |
| 456056704 | INDRL DEV BK ISRAEL7.50%PRF-D PFD | 10 |
| 456056803 | INDUSTRIAL DEV BK OF ISRAEL 6% PREF SEI | 1,062 |
| 456132208 | INDUSTRIAL ENTERPRISES OF AM | 300 |
| 81369Y704 | INDUSTRIAL SELECT SECT SPDR | 373 |
| 45661TAB7 | INERGY LP/INERGY FINANCE CORP 6.875% 1/1 | 250,000 |
| 45669R503 | INFORMATION ARCHITECTS CORP | 719 |
| 456908300 | INFORMATION MGMT TECH -CL A | 70 |
| 456751106 | INFORMATION SCIENCE INC | 13,600 |
| 45678T201 | INFOSPACE INC | 31,193 |
| 456788108 | INFOSYS TECHNOLOGIES-SP ADR | 1,254 |
| 456798107 | INFOTECHNOLOGY INC | 22,600 |
| 456837707 | ING GROEP NV 7.375% PERP PFD | 3,000 |
| 457030104 | INGLES MARKETS INC -CL A | 6,167 |
| 45773Y105 | INNERWORKINGS INC | 333,005 |
| 45764M102 | INNOTEK CORP-ARK | 3,250 |
| 57059N109 | INNOVATION HOLDINGS | 1 |
| 45764H103 | INNOVATION INTL INC | 1,500 |
| 45773R100 | INNOVATIVE CARD TECHNOLOGIES | 60 |
| 45767W107 | INNOVATIVE HOLDINGS & TECH | 4,993 |
| 45765P104 | INNOVET INC | 25,600 |
| 457732105 | INSPIRE INS SOLU | 2,300 |
| 45809F104 | INSURED MUNI INCOME FUND | 816 |
| 45811A101 | INTACTA TECHNOLOGIES INC | 11,400 |
| 458108602 | INTEGRATED BARTER INTL INC NEW \$0.04 P/ | 75 |
| 45811V105 | INTEGRATED BIOPHARMA INC | 96 |
| 45812C106 | INTEGRATED HEALTH SERVICES | 320 |
| 458124104 | INTEGRATED RESOURCES INC | 4,890 |
| 458140100 | INTEL CORP | 465,965 |
| 458154200 | INTELLIGENT BUSINESS COMM CP | 300 |
| 45815W208 | INTELOGIC TRACE INC 10% PFD PFD | 12,392 |
| 45815W109 | INTELOGIC TRACE INC NEW | 109,768 |
| 45865V100 | INTERCONTINENTALEXCHANGE INC | 6,195 |
| 458665106 | INTERFACE INC-CL A | 25,766 |
| 45881K104 | INTERMET CORP | 320,000 |
| 45912V103 | INTERNATIONAL BIOFUEL & BIOCHEMICAL C/ | 15 |
| 459157103 | INTERNATIONAL BRANDS INC | 1 |
| 459157202 | INTERNATIONAL BRANDS INC CV | 1 |

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| 459196101 | INTERNATIONAL BURGERS NOW LTD | 3,334 |
| 459280103 | INTERNATIONAL COMMUNICATIONS | 200 |
| 45950Q404 | INTERNATIONAL FAST FOOD CORP | 231 |
| 45951A101 | INTERNATIONAL FIGHT LEAGUE I | 205,550 |
| 459745FP5 | INTERNATIONAL LEASE FINANCE CORP 5% 0 | 105,000 |
| 45986B108 | INTERNATIONAL META SYSTEMS | 2,538 |
| 460188105 | INTERNATIONAL PRECIOUS MINER | 15 |
| 460186109 | INTERNATIONAL PRODUCTS INC | 6 |
| 460277106 | INTERNATIONAL ROYALTY CORP | 1,930 |
| 46031KAA9 | INTERNATIONAL SEMI TECH MICROELEC INC | 100,000 |
| 46049K200 | INTERNATIONAL TILLEX ENTERPR | 6,150 |
| 46058G504 | INTERNATIONAL WIRELESS COMMUNICATIO | 423,014 |
| 46059V104 | INTERNET INFRASTRUCTURE HOLD | 200 |
| 460951106 | INTEROIL CORP | 700 |
| 46114T508 | INTERWOVEN INC | 5,853 |
| 459200101 | INTL BUSINESS MACHINES CORP | 275,301 |
| 459356101 | INTL CONSUMER BR ORD | 20,800 |
| 45950T101 | INTL FIBERCOM INC | 450 |
| 459548103 | INTL GAMING MANAGEMENT INC | 102,100 |
| 460263106 | INTL RESEARCH & DEVELOPMENT CORP-DEI | 136,796 |
| 461202103 | INTUIT INC | 6,452 |
| 46120E602 | INTUITIVE SURGICAL INC | 16 |
| 461204208 | INVENSYS PLC -SPON ADR | 600 |
| 46128X107 | INVESTAMERICA INC | 200 |
| 461368102 | INVESTMENT GRADE MUNI INC FD | 304 |
| 46150T107 | INVESTORS FINANCIAL CORP-VA | 59,639 |
| 46183MAA1 | INVICTA CAPITAL LLC 5.35% 12/15/36 144A 14 | 3,500,000 |
| 46183MAD5 | INVICTA CAPITAL LLC 6.47% 12/15/36 144A 14 | 3,000,000 |
| 46205AAC7 | ION MEDIA NETWORKS INC 11% 07/31/13 CV | 1,000 |
| 46205A806 | ION MEDIA NETWORKS INC 12% 08/31/13 PFC | 15 |
| 46205P100 | ION NETWORKS INC | 100 |
| 462211103 | IONIC FUEL TECHNOLOGY INC | 2,000 |
| 06738C786 | IPATH GOLDMAN SACHS CRUDE | 35 |
| 449816206 | IPM INC | 12,000 |
| 46268KAJ4 | IRIDIUM LLC 13% 12/31/35 A | 5,000 |
| 46268KAK1 | IRIDIUM LLC 14% 07/15/49 B | 2,600,000 |
| 463228205 | IRONSTONE GROUP INC | 6,808 |
| 463349100 | IROQUOIS BRANDS LTD | 16,759 |
| P5880CAA8 | IRSA INVERSIONES Y REPRESENTACIONES S | 150,000 |
| 450052303 | IRT CORP | 96,791 |
| 464285105 | ISHARES COMEX GOLD TRUST | 245 |
| 464287796 | ISHARES DJ US ENERGY SECTOR | 1,429 |
| 464288752 | ISHARES DJ US HOME CONSTRUCT | 8,415 |
| 464287846 | ISHARES DJ US INDEX FUND | 99 |
| 464287440 | ISHARES LEHMAN 7-10YR TREAS | 525 |
| 464288612 | ISHARES LEHMAN INTERMEDIATE | 5 |
| 464287465 | ISHARES MSCI EAFE INDEX FUND | 53,398 |
| 464287465 | ISHARES MSCI EAFE INDEX FUND | 95,822 |
| 464286830 | ISHARES MSCI MALAYSIA | 48 |
| 464286780 | ISHARES MSCI SOUTH AFRICA IN | 55 |
| 464286749 | ISHARES MSCI SWITZERLAND IND | 23 |
| 464286731 | ISHARES MSCI TAIWAN INDEX FD | 124,959 |

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| 464286624 | ISHARES MSCI THAILAND INVSTB | 42 |
| 464287556 | ISHARES NASDAQ BIOTECH INDX | 19,224 |
| 464287614 | ISHARES RUSSELL 1000 GROWTH | 274 |
| 464287622 | ISHARES RUSSELL 1000 INDEX | 28,108 |
| 464287648 | ISHARES RUSSELL 2000 GROWTH | 40,876 |
| 464287499 | ISHARES RUSSELL MIDCAP INDEX | 417 |
| 464287309 | ISHARES S&P 500 GROWTH INDEX | 1,300 |
| 464287325 | ISHARES S&P GLBL HEALTHCARE | 47 |
| 464287291 | ISHARES S&P GLBL TECH SECTOR | 250 |
| 464287572 | ISHARES S&P GLOBAL 100 | 34 |
| 46428R107 | ISHARES S&P GSCI COMMODITY I | 67 |
| 464287374 | ISHARES S&P NA NAT RES S I F | 391 |
| 464287804 | ISHARES S&P SMALLCAP 600 | 231 |
| 45031UBC4 | ISTAR FINANCIAL INC 5.5% 06/15/12 | 15,000 |
| 465266104 | IT GROUP INC/THE | 1,000 |
| 45032C100 | ITA HOLDINGS INC | 2,200 |
| 465395952 | ITALY FUND INC ESCROW | 2,768 |
| 46564T107 | ITERIS INC | 408 |
| 450637AA1 | ITSA LTD 12% 12/20/04 | 6,669 |
| 46579N103 | IVANHOE MINES LTD | 15,936 |
| 470082207 | JAGGED EDGE MTN GEAR INC NEW | 8 |
| 470236100 | JAMCO LTD | 2,000 |
| 47030M106 | JAMES HARDIE INDS-SPONS ADR | 65 |
| 470330101 | JAMES MADISON LTD | 200 |
| 471057109 | JAPAN EQUITY FUND | 1,081 |
| 708130AA7 | JC PENNEY CORP INC 8% 03/01/10 | 250,000 |
| 466127107 | JEC LASERS INC | 70 |
| 473155AL3 | JEFFERSON CO MO IDA 1ST MTG RV DE DOT | 10,000 |
| 472653BH6 | JEFFERSON LTD-FSA-CR | 50,000 |
| 474243102 | JEFFERSON NATIONAL BANK WATERTOWN I | 36,892 |
| 47559A103 | JEFFERSONVILLE BANCORP/N Y | 200 |
| 476153309 | JENNIFER CONVERTIBLES INC AUCTION | 44 |
| 47712U103 | JET DRILL CANADA INC | 55 |
| 477144208 | JETBORNE INTERNATIONAL INC NEW | 70 |
| 466221207 | JM RESOURCES ORD | 206 |
| 47758P307 | JO-ANN STORES INC | 12,083 |
| 244217BG9 | JOHN DEERE CAPITAL CORP 7% 03/15/12 | 104,000 |
| 41013P749 | JOHN HANCOCK TAX-ADVANTAGED | 1,502 |
| 480237106 | JONES PLUMBING SYSTEMS INC | 11,815 |
| 480838101 | JOS A BANK CLOTHIERS INC | 50,001 |
| 481165108 | JOY GLOBAL INC | 6,551 |
| 61688AAX6 | JP MORGAN & CO INC/OLD 6% 01/15/09 MTNA | 49,000 |
| 46623D200 | JP MORGAN CHASE CAPITAL X 7% 02/15/32 P | 1,260 |
| 46626V207 | JP MORGAN CHASE CAPITAL XI 5.875% 06/15, | 30 |
| 481227AA4 | JP MORGAN CHASE CAPITAL XVIII 6.95% 08/1 | 100,000 |
| 46624D100 | JPM INDUSTRIES INC | 1,279,289 |
| 48123MQU9 | JPMORGAN CHASE & CO 7.5% 02/08/23 MTN \ | 1,250,000 |
| 48121CRP3 | JPMORGAN CHASE BANK NA 0% 03/19/09 Cd | 2,500,000 |
| 48121CA89 | JPMORGAN CHASE BANK NA 10% 12/05/22 CL | 11,750,000 |
| 48121CA97 | JPMORGAN CHASE BANK NA 12/07/22 CD VAF | 15,280,000 |
| 48121CTK2 | JPMORGAN CHASE BANK NA 8% 05/15/17 CD | 6,340,000 |
| 48203R104 | JUNIPER NETWORKS INC | 98,423 |

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| 482124MA9 | JURUPA USD | 200,000 |
| 48213P106 | JUST FOR FEET INC COM STK | 38 |
| 482228103 | JYRA RESEARCH INC | 2,500 |
| 483008AE8 | KAISER ALUMINUM & CHEMICAL CORP 9.875% | 150,000 |
| 483062105 | KAISER INDUSTRIES CORP | 2 |
| 485105AG5 | KANSAS CITY SPL FACS | 355,000 |
| 486606205 | KAYNE ANDERSON MLP INVESTMENT CO 8.6 | 1 |
| 486905102 | KAZAKSTAN GOLDFIELDS CORP | 1,000 |
| 48240JAA5 | KBC INTERNATIONALE FINANCIERINGSMAAT | 3,000,000 |
| 488357104 | KELWYNN INC DEL | 50 |
| 488382102 | KEMP INDUSTRIES INC-DEL | 150 |
| 48880L107 | KENDLE INTERNATIONAL INC | 6,555 |
| 489084103 | KENILWORTH SYSTEMS CORP | 525 |
| 490057106 | KENSEY NASH CORP | 1,881 |
| 49225RAY2 | KERN HSG-A-SUB 7-RMK | 15,000 |
| 492386AS6 | KERR-MCGEE CORP 6.875% 09/15/11 | 250,000 |
| 49326R104 | KEY3MEDIA GROUP INC | 275 |
| 493267108 | KEYCORP | 23,248 |
| 49327Q204 | KEYCORP CAPITAL IX 6.75% 12/15/66 PFD | 40 |
| 493397103 | KEYSTONE CAMERA PRODUCTS CORP | 100 |
| 494152PJ4 | KILLEEN ISD-REF | 50,000 |
| 49427F504 | KILROY REALTY CORP 7.5% PERP PFD F | 24 |
| 49427F405 | KILROY REALTY CORP 7.8% PERP PFD E | 417 |
| 49446R109 | KIMCO REALTY CORP | 27,349 |
| 49446R869 | KIMCO REALTY CORP 6.65% PERP PFD F | 70 |
| 494605108 | KINETIC DESIGN SYS LTD CL A | 600 |
| 494607104 | KINETIC MINERALS INC | 400 |
| 49474EEJ8 | KING CNTY-REF | 475,000 |
| 494689AU6 | KING DEV TAX REF REDV | 10,000 |
| 49548WAC9 | KING GEORGE IDA VAR | 200,000 |
| 496904103 | KINGSWAY FINANCIAL SERVICES | 600 |
| 496902404 | KINROSS GOLD CORP | 24,552 |
| 497350306 | KIRIN HOLDINGS CO-SPON ADR | 3,627 |
| 498326107 | KITTY HAWK INC | 2,000 |
| 49834M100 | KLABIN SA-SPONS ADR | 1,000 |
| 498552108 | KLEINERTS INC | 750 |
| 482484102 | KLH COMPUTERS INC | 250 |
| 498764109 | KLYSTRONICS INC | 20 |
| 48258VAF6 | KMART CORP PASS THROUGH TRUST 1995-k | 28,000 |
| 482580206 | KMS INDUSTRIES INC | 12 |
| 49924N109 | KNOWLEDGEBROKER INC | 8 |
| 50015Q100 | KODIAK OIL & GAS CORP | 318 |
| 500255AQ7 | KOHL'S CORP 6.875% 12/15/37 | 589,191 |
| 500453105 | KOMAG INC | 1,700 |
| 500458401 | KOMATSU LTD -SPONS ADR | 100 |
| 50047H201 | KONA GRILL INC | 489 |
| 500467402 | KONINKLIJKE AHOLD-SP ADR | 2 |
| 50060P106 | KOPPERS HOLDINGS INC | 9,124 |
| 500605AB6 | KOPPERS INC 9.875% 10/15/13 | 10,000 |
| 50063B104 | KOREA EQUITY FUND | 198 |
| 501044101 | KROGER CO | 6,831 |
| 501173207 | KUBOTA CORP-SPONS ADR | 1,100 |

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| 501242101 | KULICKE & SOFFA INDUSTRIES | 5,607 |
| 501337406 | KUSHNER LOCKE CO | 1,100 |
| 482775103 | KWT LTD | 1 |
| 49130PHJ6 | KY HSG-AMT-D | 2,070,000 |
| 501708AB7 | L A GEAR INC CONV SUB DEBS 7.75% 11/30/0 | 500 |
| 501708101 | L A GEAR INC ORD | 100 |
| 544495AM6 | L A WTR/PWR-A-A-1 | 22,600 |
| 502100100 | L N B BANCORP INC | 10 |
| 501608202 | L&H CAPITAL TRUST I 4.75% 07/01/08 CV PFD | 121,065 |
| 502413AJ6 | L-3 COMMUNICATIONS CORP 7.625% 06/15/12 | 250,000 |
| 504905100 | LABOPHARM INC | 1,746 |
| 512815101 | LAMAR ADVERTISING CO-CL A | 50,365 |
| 515052108 | LANDMARK BANK FOR SAVINGS | 406 |
| 515057107 | LANDMARK COMMUNITY BANCORP INC | 28,412 |
| 515098101 | LANDSTAR SYSTEM INC | 395 |
| 515547107 | LANESBOROUGH CORP | 274 |
| 515547206 | LANESBOROUGH CORPORATION NEW | 49,972 |
| 515547AC1 | LANSBOROUGH CORP SR NT 15% 03/31/05 | 1,940 |
| 516840QG3 | LAREDO ISD REF | 100,000 |
| 517455AB7 | LAS COLINAS CORP CONDUIT MTG PASS THI | 102,471 |
| 517834107 | LAS VEGAS SANDS CORP | 21,901 |
| 517840D76 | LAS VEGAS VY WTR-B | 10,000,000 |
| 51806D100 | LASER MORTGAGE MANAGEMENT INC | 2,700 |
| 51828C106 | LATIN AMERICAN DISCOVERY FD | 14 |
| 518286109 | LATIN FOODS INTL INC | 10,000 |
| 520075102 | LAWRENCE INSURANCE GROUP INC | 67,900 |
| 52078P102 | LAWSON SOFTWARE INC | 290,909 |
| 52520L410 | LB WT SHANGHAI ZHENUA 144A 22/3/2012 | 30,000,000 |
| 521784306 | LEAK-X ENVIRONMENTAL CORP | 1,787 |
| 521840PJ1 | LEANDER ISD CAB-REF | 1,300 |
| 521863100 | LEAP WIRELESS INTERNATIONAL INC | 32,851 |
| 524038106 | LEE PHARMACEUTICALS | 50,000 |
| 52463G105 | LEGACY BANCORP INC | 300 |
| 524805Y69 | LEHIGH AUTH-HSP-ST LU | 100,000 |
| 21988KAN7 | LEHMAN ABS CORP 7.4% 02/15/34 144A | 162,000 |
| 52520L113 | LEHMAN BROS EQUITY INDX 144A WARRANT | 10,000,000 |
| 52520GAB2 | LEHMAN BROS POOL-RI | 25,000 |
| 52520GAD8 | LEHMAN BROS-RES-L5J | 25,000 |
| 52521EEN6 | LEHMAN BROTHERS BANK FSB 0% 01/31/12 E | 5,000 |
| 52521ENF3 | LEHMAN BROTHERS BANK FSB 0% 01/31/13 E | 15,000 |
| 52521EEV8 | LEHMAN BROTHERS BANK FSB 0% 02/28/12 E | 10,000 |
| 52519H3P0 | LEHMAN BROTHERS BANK FSB 0% 03/31/11 E | 18,000 |
| 52519H5C7 | LEHMAN BROTHERS BANK FSB 0% 04/28/11 E | 11,000 |
| 52519H7A9 | LEHMAN BROTHERS BANK FSB 0% 05/31/11 E | 10,000 |
| 52521EGF1 | LEHMAN BROTHERS BANK FSB 0% 06/29/12 E | 3,000 |
| 52519H7L5 | LEHMAN BROTHERS BANK FSB 0% 06/30/11 E | 5,000 |
| 52521ECH1 | LEHMAN BROTHERS BANK FSB 0% 08/31/11 E | 9,000 |
| 52521ELD0 | LEHMAN BROTHERS BANK FSB 0% 09/28/12 S | 27,000 |
| 52521EEH9 | LEHMAN BROTHERS BANK FSB 0% 12/28/11 C | 3,000 |
| 52519CY69 | LEHMAN BROTHERS BANK FSB 5.25% 08/06/1 | 15,000 |
| 52520KRL3 | LEHMAN BROTHERS COMMERCIAL BANK 0% | 17,000 |
| 52520KRT6 | LEHMAN BROTHERS COMMERCIAL BANK 0% | 5,000 |

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| 52520KSP3 | LEHMAN BROTHERS COMMERCIAL BANK 0% | 10,000 |
| 52520KYE1 | LEHMAN BROTHERS COMMERCIAL BANK 10% | 200,000 |
| 52519Y209 | LEHMAN BROTHERS HOLDINGS CAPITAL TRI | 6,000 |
| 52520B206 | LEHMAN BROTHERS HOLDINGS CAPITAL TRI | 2,500 |
| 524908100 | LEHMAN BROTHERS HOLDINGS INC | 4,363,465 |
| 5252M0BF3 | LEHMAN BROTHERS HOLDINGS INC 0% 01/11 | 10,000 |
| 5252M0BG1 | LEHMAN BROTHERS HOLDINGS INC 0% 01/11 | 17,000 |
| 5252M0CJ4 | LEHMAN BROTHERS HOLDINGS INC 0% 01/25 | 20,000 |
| 52520W325 | LEHMAN BROTHERS HOLDINGS INC 0% 01/25 | 900 |
| 52517P3S8 | LEHMAN BROTHERS HOLDINGS INC 0% 01/30 | 1,000 |
| 52517P6E6 | LEHMAN BROTHERS HOLDINGS INC 0% 01/31 | 21,000 |
| 524908UK4 | LEHMAN BROTHERS HOLDINGS INC 0% 01/31 | 13,000 |
| 52517P7K1 | LEHMAN BROTHERS HOLDINGS INC 0% 02/01 | 10,000 |
| 5252M0CE5 | LEHMAN BROTHERS HOLDINGS INC 0% 02/15 | 60,000 |
| 5252M0DT1 | LEHMAN BROTHERS HOLDINGS INC 0% 02/20 | 100,000 |
| 52523J412 | LEHMAN BROTHERS HOLDINGS INC 0% 02/25 | 30,100 |
| 5252M0CX3 | LEHMAN BROTHERS HOLDINGS INC 0% 02/27 | 7,000 |
| 52517PT76 | LEHMAN BROTHERS HOLDINGS INC 0% 02/27 | 150,000 |
| 5252M0CY1 | LEHMAN BROTHERS HOLDINGS INC 0% 02/28 | 20,000 |
| 5252M0DA2 | LEHMAN BROTHERS HOLDINGS INC 0% 02/28 | 12,000 |
| 5252M0DD6 | LEHMAN BROTHERS HOLDINGS INC 0% 02/28 | 25,000 |
| 5252M0ED5 | LEHMAN BROTHERS HOLDINGS INC 0% 03/15 | 70,000 |
| 5252M0BK2 | LEHMAN BROTHERS HOLDINGS INC 0% 03/20 | 4,000 |
| 5252M0AL1 | LEHMAN BROTHERS HOLDINGS INC 0% 03/22 | 20,000 |
| 52523J131 | LEHMAN BROTHERS HOLDINGS INC 0% 03/28 | 35,120 |
| 52517PU41 | LEHMAN BROTHERS HOLDINGS INC 0% 03/30 | 242,000 |
| 52522L236 | LEHMAN BROTHERS HOLDINGS INC 0% 03/31 | 55,300 |
| 52520W556 | LEHMAN BROTHERS HOLDINGS INC 0% 03/31 | 243,960 |
| 52523J438 | LEHMAN BROTHERS HOLDINGS INC 0% 03/31 | 74,409 |
| 52523J446 | LEHMAN BROTHERS HOLDINGS INC 0% 03/31 | 3,000 |
| 52520W564 | LEHMAN BROTHERS HOLDINGS INC 0% 03/31 | 30,000 |
| 52517P3N9 | LEHMAN BROTHERS HOLDINGS INC 0% 04/02 | 25,000 |
| 52520W549 | LEHMAN BROTHERS HOLDINGS INC 0% 04/30 | 4,500 |
| 52522L319 | LEHMAN BROTHERS HOLDINGS INC 0% 04/30 | 70,650 |
| 52522L384 | LEHMAN BROTHERS HOLDINGS INC 0% 04/30 | 19,800 |
| 52522L335 | LEHMAN BROTHERS HOLDINGS INC 0% 04/30 | 122,324 |
| 52522L293 | LEHMAN BROTHERS HOLDINGS INC 0% 04/30 | 72,994 |
| 52522L301 | LEHMAN BROTHERS HOLDINGS INC 0% 04/30 | 108,150 |
| 52520W515 | LEHMAN BROTHERS HOLDINGS INC 0% 04/30 | 198,363 |
| 5252M0FJ1 | LEHMAN BROTHERS HOLDINGS INC 0% 05/05 | 475,000 |
| 52522L418 | LEHMAN BROTHERS HOLDINGS INC 0% 05/06 | 45,283 |
| 5252M0FR3 | LEHMAN BROTHERS HOLDINGS INC 0% 05/08 | 255,000 |
| 5252M0FF9 | LEHMAN BROTHERS HOLDINGS INC 0% 05/17 | 250,000 |
| 5252M0BQ9 | LEHMAN BROTHERS HOLDINGS INC 0% 05/21 | 35,000 |
| 52517PY96 | LEHMAN BROTHERS HOLDINGS INC 0% 05/23 | 500,000 |
| 52523J230 | LEHMAN BROTHERS HOLDINGS INC 0% 05/28 | 10,500 |
| 52522L392 | LEHMAN BROTHERS HOLDINGS INC 0% 05/29 | 61,100 |
| 52520W440 | LEHMAN BROTHERS HOLDINGS INC 0% 05/29 | 1,500 |
| 52522L376 | LEHMAN BROTHERS HOLDINGS INC 0% 05/29 | 5,100 |
| 52522L459 | LEHMAN BROTHERS HOLDINGS INC 0% 05/29 | 232,680 |
| 5252M0FV4 | LEHMAN BROTHERS HOLDINGS INC 0% 05/29 | 3,500,000 |
| 52520W390 | LEHMAN BROTHERS HOLDINGS INC 0% 06/30 | 10,000 |

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| 52522L483 | LEHMAN BROTHERS HOLDINGS INC 0% 06/3C | 38,100 |
| 52522L491 | LEHMAN BROTHERS HOLDINGS INC 0% 06/3C | 55,078 |
| 52523J248 | LEHMAN BROTHERS HOLDINGS INC 0% 06/3C | 31,610 |
| 52523J255 | LEHMAN BROTHERS HOLDINGS INC 0% 06/3C | 280 |
| 52520W283 | LEHMAN BROTHERS HOLDINGS INC 0% 07/29 | 1,000 |
| 52520W358 | LEHMAN BROTHERS HOLDINGS INC 0% 07/3C | 112,915 |
| 52522L525 | LEHMAN BROTHERS HOLDINGS INC 0% 07/31 | 192,329 |
| 52522L657 | LEHMAN BROTHERS HOLDINGS INC 0% 08/1C | 64,400 |
| 52522L723 | LEHMAN BROTHERS HOLDINGS INC 0% 08/13 | 14,450 |
| 52522L715 | LEHMAN BROTHERS HOLDINGS INC 0% 08/13 | 28,620 |
| 52522L699 | LEHMAN BROTHERS HOLDINGS INC 0% 08/13 | 3,300 |
| 52522L673 | LEHMAN BROTHERS HOLDINGS INC 0% 08/13 | 2,500 |
| 52522L707 | LEHMAN BROTHERS HOLDINGS INC 0% 08/13 | 80,350 |
| 52517P4M0 | LEHMAN BROTHERS HOLDINGS INC 0% 08/3C | 7,000 |
| 52522L772 | LEHMAN BROTHERS HOLDINGS INC 0% 08/31 | 75,450 |
| 52522L582 | LEHMAN BROTHERS HOLDINGS INC 0% 08/31 | 34,468 |
| 52522L566 | LEHMAN BROTHERS HOLDINGS INC 0% 08/31 | 30,050 |
| 52522L574 | LEHMAN BROTHERS HOLDINGS INC 0% 08/31 | 80,436 |
| 52522L186 | LEHMAN BROTHERS HOLDINGS INC 0% 08/31 | 96,830 |
| 52522L889 | LEHMAN BROTHERS HOLDINGS INC 0% 08/31 | 76,700 |
| 52522L129 | LEHMAN BROTHERS HOLDINGS INC 0% 08/31 | 6,916 |
| 52522L137 | LEHMAN BROTHERS HOLDINGS INC 0% 08/31 | 248,875 |
| 52522L251 | LEHMAN BROTHERS HOLDINGS INC 0% 09/19 | 51,296 |
| 524908MB3 | LEHMAN BROTHERS HOLDINGS INC 0% 09/28 | 43,000 |
| 52522L814 | LEHMAN BROTHERS HOLDINGS INC 0% 09/3C | 7,980 |
| 52522L798 | LEHMAN BROTHERS HOLDINGS INC 0% 09/3C | 2,530 |
| 52522L806 | LEHMAN BROTHERS HOLDINGS INC 0% 09/3C | 129,260 |
| 52522L871 | LEHMAN BROTHERS HOLDINGS INC 0% 09/3C | 67,640 |
| 52522L244 | LEHMAN BROTHERS HOLDINGS INC 0% 09/3C | 146,600 |
| 52517P5M9 | LEHMAN BROTHERS HOLDINGS INC 0% 10/04 | 1,000 |
| 52517P6Y2 | LEHMAN BROTHERS HOLDINGS INC 0% 10/13 | 150,000 |
| 52517P7B1 | LEHMAN BROTHERS HOLDINGS INC 0% 10/25 | 2,000 |
| 52520W341 | LEHMAN BROTHERS HOLDINGS INC 0% 10/3C | 64,725 |
| 52523J156 | LEHMAN BROTHERS HOLDINGS INC 0% 10/3C | 4,830 |
| 52517P6Z9 | LEHMAN BROTHERS HOLDINGS INC 0% 10/31 | 2,000 |
| 52517PC66 | LEHMAN BROTHERS HOLDINGS INC 0% 11/1C | 9,000 |
| 524908MG2 | LEHMAN BROTHERS HOLDINGS INC 0% 11/15 | 300,000 |
| 5252M0AF4 | LEHMAN BROTHERS HOLDINGS INC 0% 11/3C | 5,000 |
| 52520W333 | LEHMAN BROTHERS HOLDINGS INC 0% 11/3C | 111,000 |
| 52523J263 | LEHMAN BROTHERS HOLDINGS INC 0% 12/18 | 5,000 |
| 5252M0FZ5 | LEHMAN BROTHERS HOLDINGS INC 0% 12/3C | 5,000 |
| 524935129 | LEHMAN BROTHERS HOLDINGS INC 0% 12/31 | 388 |
| 524908FN5 | LEHMAN BROTHERS HOLDINGS INC 0.25% 05 | 4,000,000 |
| 5252M0EH6 | LEHMAN BROTHERS HOLDINGS INC 10% 03/1 | 1,052,000 |
| 524908L73 | LEHMAN BROTHERS HOLDINGS INC 10% 09/2 | 10,000 |
| 524935BG7 | LEHMAN BROTHERS HOLDINGS INC 10.2% 1C | 12,000 |
| 5249083B4 | LEHMAN BROTHERS HOLDINGS INC 10.5% 11 | 15,000 |
| 5252M0FX0 | LEHMAN BROTHERS HOLDINGS INC 11% 06/C | 101,000 |
| 52517P3U3 | LEHMAN BROTHERS HOLDINGS INC 11% 07/1 | 100,000 |
| 524908N30 | LEHMAN BROTHERS HOLDINGS INC 14.35% C | 20,000 |
| 5249087K0 | LEHMAN BROTHERS HOLDINGS INC 15% 09/3 | 5,000 |
| 5252M0FA0 | LEHMAN BROTHERS HOLDINGS INC 15.73% C | 325,000 |

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| 5249083H1 | LEHMAN BROTHERS HOLDINGS INC 19.25% 1 | 4,000 |
| 52517P3W9 | LEHMAN BROTHERS HOLDINGS INC 2% 10/31 | 26,000 |
| 524935BE2 | LEHMAN BROTHERS HOLDINGS INC 23% 11/3 | 22,000 |
| 5252M0FB8 | LEHMAN BROTHERS HOLDINGS INC 24.4% 04 | 400,000 |
| 524935AP8 | LEHMAN BROTHERS HOLDINGS INC 25% 10/3 | 25,000 |
| 524908639 | LEHMAN BROTHERS HOLDINGS INC 3.9375% | 9,300 |
| 524935CX9 | LEHMAN BROTHERS HOLDINGS INC 33.8% 1C | 14,000 |
| 52517PYN5 | LEHMAN BROTHERS HOLDINGS INC 4.25% 01 | 15,251,000 |
| 52517PA35 | LEHMAN BROTHERS HOLDINGS INC 4.5% 07/ | 15,718,000 |
| 52517PZN4 | LEHMAN BROTHERS HOLDINGS INC 4.7212% | 20,000 |
| 52517PK59 | LEHMAN BROTHERS HOLDINGS INC 5.75% 07 | 23,485,000 |
| 52517PZL8 | LEHMAN BROTHERS HOLDINGS INC 6% 05/19 | 50,000 |
| 5252M0EB9 | LEHMAN BROTHERS HOLDINGS INC 6% 06/02 | 1,000,000 |
| 52517PL66 | LEHMAN BROTHERS HOLDINGS INC 7% 09/14 | 50,000 |
| 52517PE31 | LEHMAN BROTHERS HOLDINGS INC 8% 02/24 | 140,000 |
| 5252M0FW2 | LEHMAN BROTHERS HOLDINGS INC 8% 05/19 | 4,800,000 |
| 52517P3L3 | LEHMAN BROTHERS HOLDINGS INC 8% 08/23 | 650,000 |
| 5252M0BS5 | LEHMAN BROTHERS HOLDINGS INC 8.25% 01 | 1,000,000 |
| 52520W218 | LEHMAN BROTHERS HOLDINGS INC 8.75% PE | 165 |
| 5252M0AW7 | LEHMAN BROTHERS HOLDINGS INC 8.9% 12/ | 200,000 |
| 5249087D6 | LEHMAN BROTHERS HOLDINGS INC 9% 10/07 | 15,000 |
| 52517P6S5 | LEHMAN BROTHERS HOLDINGS INC 9% 10/17 | 100,000 |
| 524935DK6 | LEHMAN BROTHERS HOLDINGS INC 9.25% 07 | 10,000 |
| 52522M531 | LEHMAN BROTHERS WTS AC K= 05/07/13 144 | 1,000,000 |
| 52520L733 | LEHMAN BROTHERS WTS AC K=0.0010 09/05/ | 17,500,000 |
| 52520L550 | LEHMAN BROTHERS WTS AC K=1.0 07/10/12 | 1,975,000 |
| 52520L451 | LEHMAN BROTHERS WTS AC K=1.0E 144A LE | 4,000,000 |
| 52522M408 | LEHMAN BROTHERS WTS AC K=1.0E-4 01/02/ | 4,500,000 |
| 52522M481 | LEHMAN BROTHERS WTS AC K=1.0E-4 02/20/ | 12,500,000 |
| 52520L840 | LEHMAN BROTHERS WTS AC K=1.0E-4 03 LE | 8,000,000 |
| 52520L386 | LEHMAN BROTHERS WTS AC K=1.0E-4 03/08/ | 7,500,000 |
| 52520L444 | LEHMAN BROTHERS WTS AC K=1.0E-4 05 LE | 1,388,000 |
| 52520L527 | LEHMAN BROTHERS WTS AC K=1.0E-4 06 LE | 7,500,000 |
| 52522M572 | LEHMAN BROTHERS WTS AC K=1.0E-4 06/06/ | 2,500,000 |
| 52522M606 | LEHMAN BROTHERS WTS AC K=1.0E-4 06/21/ | 1,000,000 |
| 52522M614 | LEHMAN BROTHERS WTS AC K=1.0E-4 07/02/ | 1,000,000 |
| 52520L741 | LEHMAN BROTHERS WTS AC K=1.0E-4 09/05/ | 14,000,000 |
| 52520L758 | LEHMAN BROTHERS WTS AC K=1.0E-4 09/05/ | 2,500,000 |
| 52520L600 | LEHMAN BROTHERS WTS AC K=1.0E-4 09/07/ | 2,000,000 |
| 52520L618 | LEHMAN BROTHERS WTS AC K=1.0E-4 09/07/ | 10,000,000 |
| 52520L634 | LEHMAN BROTHERS WTS AC K=1.0E-4 09/07/ | 1,300,000 |
| 52520L642 | LEHMAN BROTHERS WTS AC K=1.0E-4 09/07/ | 6,500,000 |
| 52520L725 | LEHMAN BROTHERS WTS AC K=1.0E-4 09/24/ | 7,500,000 |
| 52520L766 | LEHMAN BROTHERS WTS AC K=1.0E-4 09/27/ | 9,000,000 |
| 52522M119 | LEHMAN BROTHERS WTS AC K=1.0E-4 10 LE | 200,000 |
| 52520L782 | LEHMAN BROTHERS WTS AC K=1.0E-4 10/01/ | 2,500,000 |
| 52522M143 | LEHMAN BROTHERS WTS AC K=1.0E-4 10/19/ | 13,500,000 |
| 52522M135 | LEHMAN BROTHERS WTS AC K=1.0E-4 10/26/ | 3,000,000 |
| 52522M176 | LEHMAN BROTHERS WTS AC K=1.0E-4 10/26/ | 25,000,000 |
| 52522M291 | LEHMAN BROTHERS WTS AC K=1.0E-4 11/15/ | 10,000,000 |
| 52522M341 | LEHMAN BROTHERS WTS AC K=1.0E-4 11/26/ | 10,000,000 |
| 52522M358 | LEHMAN BROTHERS WTS AC K=1.0E-4 11/26/ | 10,000,000 |

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| 525178109 | LEHMAN BROTHERS/FIRST TRUST INCOME C | 23,951 |
| 52519M205 | LEHMAN BROTHERS/FIRST TRUST INCOME C | 5 |
| 52520L592 | LEHMAN CHINA PRICE WNT SICHAUN 144A | 15,000,000 |
| 52522NQP7 | LEHMAN MUN TR-144A | 25,000 |
| 52522NQM4 | LEHMAN MUN TR-P43 | 25,000 |
| 52522NPV5 | LEHMAN TR RI-TRS-P36 | 25,000 |
| 52520L170 | LEHMAN-CW08 BAOSHAN IRON & | 35,000,000 |
| 52522M515 | LEHMAN-CW11 LANDLORD BASKET | 1,000,000 |
| 52520L576 | LEHMAN-CW12 AMBUJA CEMENTS | 20,000,000 |
| 52520L485 | LEHMAN-CW12 BHARAT HEAVY E | 750,000 |
| 52520L253 | LEHMAN-CW12 CANARA BANK | 4,939,861 |
| 52522M234 | LEHMAN-CW12 CONSOLIDATED C | 1,150,000 |
| 52522M127 | LEHMAN-CW12 DAQIN RAILWAY | 7,000,000 |
| 52520L832 | LEHMAN-CW12 GMR INFRASTRUC | 1,500,000 |
| 52522M309 | LEHMAN-CW12 GUANGZHOU KING | 1,527 |
| 52520L675 | LEHMAN-CW12 ICICI BANK LTD | 1,750,000 |
| 52520L402 | LEHMAN-CW12 IDEA CELLULAR | 7,450,326 |
| 52520L535 | LEHMAN-CW12 INDIA CEMENTS | 630,338 |
| 52522M259 | LEHMAN-CW12 INDIAN OIL COR | 24,727,529 |
| 52522M218 | LEHMAN-CW12 INDUSIND BANK | 5,000,000 |
| 52520L584 | LEHMAN-CW12 JINDAL SAW LTD | 3,000,000 |
| 52522M242 | LEHMAN-CW12 KOUTONS RETAIL | 1,500,000 |
| 52522M226 | LEHMAN-CW12 OIL & NATURAL | 24,598,439 |
| 52522M325 | LEHMAN-CW12 PETROCHINA CO | 10,000,000 |
| 52520L816 | LEHMAN-CW12 POWER GRID COR | 15,000,000 |
| 52520L709 | LEHMAN-CW12 PUNJ LLOYD LIM | 5,000,000 |
| 52520L774 | LEHMAN-CW12 RELIANCE ENERG | 1,500,000 |
| 52520L337 | LEHMAN-CW12 ROLTA INDIA LI | 1,000,000 |
| 52520L717 | LEHMAN-CW12 SANGHI INDUSTR | 15,000,000 |
| 52522M317 | LEHMAN-CW12 SHANGHAI YANHU | 1,583 |
| 52522M168 | LEHMAN-CW12 SPICE COMMUNIC | 25,000,000 |
| 52522M200 | LEHMAN-CW12 STEEL AUTHORIT | 50,000,000 |
| 52522M192 | LEHMAN-CW12 STERLITE INDUS | 10,000,000 |
| 52522M184 | LEHMAN-CW12 TECH MAHINDRA | 5,000,000 |
| 52522M150 | LEHMAN-CW12 TELE DATA INFO | 12,500,000 |
| 52520L790 | LEHMAN-CW12 UNITECH LIMITE | 5,000,000 |
| 52520L162 | LEHMAN-CW13 ANHUI CONCH CE | 5,059,044 |
| 52522M424 | LEHMAN-CW13 CHINA PACIFIC | 5,000,000 |
| 52522M580 | LEHMAN-CW13 TATA POWER CO LT | 500,000 |
| 52522M416 | LEHMAN-CW13 XINJIANG GOLDW | 5,000,000 |
| 52536PAE8 | LEINER HEALTH PRODUCTS INC 11% 06/01/12 | 305,000 |
| 526689203 | LEP GROUP PLC SPONSORED ADR | 87,200 |
| 527010102 | LESLIE FAY COMPANIES INC | 250 |
| 527482103 | LEVITZ FURNITURE INC | 300 |
| 529101107 | LEXINGTON INDS INC | 340 |
| 529106106 | LEXINGTON INSTRS CORP | 6 |
| 529043101 | LEXINGTON REALTY TRUST | 6,077 |
| 529771107 | LEXMARK INTERNATIONAL INC-A | 12,602 |
| 529898108 | LIBBEY INC | 1,290 |
| 531731115 | LIBERMAN ENTERPRISES INC CTF ELIGIBLIT' | 200 |
| 530555200 | LIBERTY GLOBAL INC-B | 70 |
| 530718AC9 | LIBERTY MEDIA LLC 5.7% 05/15/13 | 250,000 |

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| 532169109 | LIFE SCIENCES RESEARCH INC | 64 |
| 53217R207 | LIFE TIME FITNESS INC | 10,508 |
| 53219E808 | LIFELINE BIOTECHNOLOGIES INC | 1 |
| 53215R100 | LIFEPOINT INC | 400 |
| 532776AJ0 | LIN TELEVISION CORP 6.5% 05/15/13 | 250,000 |
| 534187109 | LINCOLN NATIONAL CORP | 42,289 |
| 534187802 | LINCOLN NATIONAL CORP 6.75% 04/20/66 PFI | 67 |
| 53404M201 | LINCOLN NATL CAP VIL VI TR PFD SECS S | 63 |
| 535100101 | LINCORP HOLDINGS INC | 33 |
| 535763114 | LINK ENERGY LLC | 15 |
| 536257108 | LIONEL CORP | 400 |
| 537902108 | LIVENT INC | 340 |
| 538169BF9 | LIVERMORE TAX #99-1 | 75,000 |
| 538169AW3 | LIVERMORE TAX #99-1 | 25,000 |
| 509632CT0 | LK ELSINORE FIN-REF-H | 50,000 |
| 509632CS2 | LK ELSINORE FIN-REF-H | 25,000 |
| 509632CU7 | LK ELSINORE FIN-REF-H | 10,000 |
| 501889208 | LKQ CORP | 18,219 |
| 542690D33 | LNG IS PWR GEN-SER F | 15,000 |
| 53954R105 | LOCAL.COM CORP | 60 |
| 54021P403 | LODGIAN INC | 1,880 |
| 54140W305 | LOGICVISION INC | 126 |
| P63347AA9 | LOMA NEGRA COMPANIA INDUSTRIAL ARGET | 50,000 |
| 541535100 | LOMAS FINANCIAL CORP NEW | 171,014 |
| 54229R102 | LONE STAR LIQUIDATING TRUST | 3,233,600 |
| 542690RV6 | LONG ISLAND POWER AUTH SAVRS | 2,925,000 |
| 542690RW4 | LONG ISLAND POWER AUTH SAVRS | 600,000 |
| 54336Q203 | LONMIN PLC-SPON ADR | 413 |
| 54387P120 | LORAL ORION NETWORK SYS INC WT COM | 37,625 |
| 544712VD1 | LOS ANGELES CTY MET TNS AUTH SAVRS | 100,000 |
| 544712VJ8 | LOS ANGELES CTY MET TRN SER C4SAVRS | 25,000 |
| 546418AB0 | LOUISIANA STATE AGRIC FIN AU -A-REV TAX | 70,000 |
| 548910108 | LPATH INC | 8,421,100 |
| 502118102 | LPBP INC CLASS A VOTING | 3,000 |
| 50215P100 | LSB CORP | 87 |
| 501902100 | LSI CORP | 2,200 |
| 502161102 | LSI CORP | 3 |
| 502161AJ1 | LSI CORP 4% 05/15/10 CV | 119,722 |
| 502175508 | LTC PROPERTIES INC 8.5% PERP CV PFD E | 41 |
| 501921100 | LTV CORP | 474 |
| 549463AH0 | LUCENT TECHNOLOGIES INC 2.875% 06/15/25 | 13,000 |
| 549481109 | LUCID ENTERTAINMENT INC | 2,000 |
| 677862203 | LUKOIL-ADR 144A 144A | 95 |
| 550021109 | LULULEMON ATHLETICA INC | 286 |
| 550260103 | LUMINANT WORLDWIDE CORP | 800 |
| 550278303 | LUMINENT MORTGAGE CAPITAL | 72,034 |
| 550351100 | LUNA INNOVATIONS INC | 2,355 |
| 55068R202 | LUXOTTICA GROUP SPA-SPON ADR | 1,899 |
| 551716103 | LYNTEX INTERNATIONAL INC | 20 |
| 55261F104 | M & T BANK CORP | 31,539 |
| 553036CG7 | M&I BANK FSB/LAS VEGAS NV 5% 10/28/13 CL | 95,000 |
| 55305B200 | M/I HOMES INC 9.75% PFD A | 981 |

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| 575577CP4 | MA BAY TRN-UNREF-A | 25,000 |
| 575898AL5 | MA PORT-A-DELTA AIR | 20,000 |
| 57604PSK1 | MA ST WTR-UNREF-5 | 15,000 |
| 57582NGR0 | MA ST-PRERF-CONS LN-B | 10,000 |
| 576047TV6 | MA UNREF BAL-SER A | 45,000 |
| 57604PH56 | MA WTR-UNRF-10-POOL P | 10,000 |
| 554068AB2 | MAAX HOLDINGS INC 0% 12/15/12 STEP | 1,000 |
| 556304202 | MADECO SA-SPONS ADR | 826 |
| 55903Q104 | MAG SILVER CORP | 1,846 |
| M6786D104 | MAGAL SECURITY SYS LTD | 82 |
| 559071204 | MAGELLAN ENERGY LTD | 1 |
| 559150206 | MAGIC MARKER INDUSTRIES INC | 125 |
| 559166103 | MAGIC SOFTWARE ENTERPRISES | 7 |
| 559721303 | MAGNUM RESOURCES INC | 1 |
| 559775200 | MAGUIRE PROPERTIES INC 7.625% PERP PFI | 22 |
| 560060ET8 | MAHONING HOSP WSTRN | 10,000 |
| 560568107 | MAINE SUGAR INDUSTRIES INC | 1,160 |
| 560879108 | MAKO SURGICAL CORP | 2,918 |
| 561063108 | MALAN REALTY INVESTORS INC | 10,000 |
| 561208109 | MALLARD COACH CO INC | 129,060 |
| 561508201 | MAMMATECH CORP | 130 |
| 561651209 | MAN SANG HOLDINGS INC | 2,800 |
| 562230102 | MANCHESTER LIFE & CAS MGMT | 10 |
| 562567AF4 | MANDALAY RESORT GROUP 9.375% 02/15/10 | 36 |
| 563771104 | MANNATECH INC | 4,284 |
| 564685105 | MANUFACTURED HOMES INC-CL A | 70,576 |
| 566244109 | MARCHFIRST INC | 2,000,614 |
| 566536306 | MAREX INC | 300 |
| 566600102 | MARGAUX INC WITH DUE BILLS | 1,000 |
| 106233AC3 | MARINAS INTERNATIONAL INC 10.5% 07/01/07 | 25,000 |
| 568423107 | MARINE PETROLEUM TRUST | 21 |
| 56845JAC3 | MARINER HEALTH GROUP INC 9.5% 04/01/06 | 450,000 |
| 570323105 | MARITIME FRUIT CARRIERS LTD | 100 |
| 57060U407 | MARKET VECTORS GLOBAL ALT | 1,650 |
| 57060U506 | MARKET VECTORS RUSSIA ETF | 9,100 |
| 571157106 | MARLIN BUSINESS SERVICES | 820 |
| 571432103 | MARQUEST RESOURCES CORP CL A | 10 |
| 571748AP7 | MARSH & MCLENNAN COS INC 5.75% 09/15/11 | 2,000 |
| 573056108 | MARTECH USA INC | 400 |
| 573075108 | MARTEN TRANSPORT LTD | 2,185 |
| 573390101 | MARTINEZ & MURPHEY INC | 1,500 |
| 573913100 | MARVEL ENTERTAINMENT GROUP INC | 8,100 |
| 574192UK4 | MARYLAND | 300,000 |
| 574599106 | MASCO CORP | 32,131 |
| 574795100 | MASIMO CORPORATION | 20,149 |
| 57582NPG4 | MASSACHUSETTS | 40,000 |
| 575823BS7 | MASSACHUSETTS | 10,000 |
| 576879209 | MATSUSHITA ELEC IND-SPON ADR | 9,185 |
| 577285VV8 | MAUI CNTY-SER A | 350,000 |
| 577906100 | MAXAXAM CORP | 400 |
| 577767106 | MAXWELL TECHNOLOGIES INC | 40,871 |
| 577770100 | MAXX INTERNATIONAL INC | 1,900 |

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| 55262C100 | MBIA INC | 11,120 |
| 55276GAA3 | MBIA INSURANCE CORP 14% 01/15/33 144A V, | 874,000 |
| 579064106 | MCAFEE INC | 78,921 |
| 579865AH9 | MCCRORY CORP SF S/D-REG- CALLABLE 7.7% | 19,400 |
| 579869108 | MCCRORY PARENT LIQUIDATING TRUST-CBI | 17 |
| 582266805 | MCLEODUSA SERIES A PREF | 68,645 |
| 55269HAE2 | MCMS INC 9.75% 12/31/49 B | 3,500,000 |
| 55267M103 | MCORP | 999 |
| 55267M301 | MCORP 0% PERP PFD A AUCT | 116 |
| 55267M400 | MCORP 0% PERP PFD B AUCT | 119 |
| 582822102 | MCY.COM INC | 4,300 |
| 574204NW9 | MD ST TRN | 300,000 |
| 574192TK6 | MD ST-ST LOC FACS-A | 165,000 |
| 55276N100 | MDRNA INC | 20 |
| 552690109 | MDU RESOURCES GROUP INC | 4,296 |
| 583095203 | MEADOW GROUP INC ORD | 3,155 |
| 58401N102 | MED DIVERSIFIED INC | 18,000 |
| 584364202 | MEDGROUP INC/CALIF | 13,927 |
| 584407209 | MEDIA HOLDINGS INTERNATIONAL | 1 |
| 58445H103 | MEDIA VISION TECHNOLOGY INC OLD (CTFS | 169,604 |
| 58446K105 | MEDIACOM COMMUNICATIONS-CL A | 43,531 |
| 58445MAJ1 | MEDIACOM LLC / MEDIACOM CAPITAL CORP | 250,000 |
| 58461M101 | MEDICAL PROPERTI ORD | 34,366 |
| 58461T106 | MEDICAL SCIENCES INC | 376 |
| 58463F104 | MEDICAL STAFFING NETWORK HOL | 95 |
| 584642102 | MEDICALOGIC/MEDSCAPE INC | 1,000 |
| 584953103 | MEDISYS TECHNOLOGIES INC | 1,300 |
| 584917108 | MEDIVIX INC | 4,000 |
| 585055106 | MEDTRONIC INC | 13,161 |
| 584951107 | MEGAFOODS STORES INC | 144,855 |
| 585162308 | MEGO FINANCIAL CORP | 166 |
| 552712101 | MEI DIVERSIFIED INC | 129,300 |
| 585730104 | MELTRONIX INC | 5,000 |
| 585898703 | MEMBERS SERVICE CORP NEW \$0.50 PAR | 60 |
| 587625AP9 | MERCED REDEV #2-SER A | 25,000 |
| 587845DN5 | MERCER IMPT-SD PJ | 100,000 |
| 588448100 | MERCHANTS BANCSHARES INC | 2 |
| 589493105 | MERET INC | 56,744 |
| 59001A102 | MERITAGE HOMES CORP | 13 |
| 590049102 | MERIX CORP | 206 |
| 590188108 | MERRILL LYNCH & CO INC | 57,765 |
| 59021S638 | MERRILL LYNCH & CO INC 3.4594% PERP PFI | 45 |
| 59022C178 | MERRILL LYNCH & CO INC 4% PERP PFD 5 FL | 20 |
| 590188JP4 | MERRILL LYNCH & CO INC 6% 02/17/09 | 24,000 |
| 59020WZQ7 | MERRILL LYNCH BANK USA/SALT LAKE CITY I | 25,000 |
| 590199204 | MERRILL LYNCH CAPITAL TRUST I 6.45% 12/1 | 800 |
| 589929PT9 | MERRILL LYNCH MORTGAGE INVESTORS INC | 11,000 |
| 59021K205 | MERRILL LYNCH PREFERRED CAPITAL TRUS | 1,806 |
| 590436101 | MERRY-GO-ROUND ENTERPRISES INC | 500 |
| 590846101 | MET CAPITAL CORP | 2,000 |
| 59101M105 | METABASIS THERAPEUTICS INC | 184 |
| 591160AB2 | METALDYNE CORP 11% 06/15/12 | 271,000 |

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| 591520200 | METHODE ELECTRONICS INC | 20,503 |
| 592142103 | METRO HEALTH NETWORKS INC | 424 |
| 591623103 | METRO INTERNATIONAL INC | 500 |
| 591647102 | METROCALL INC | 14,660 |
| 591806104 | METROPOLITAN CIRCUITS INC | 4,025 |
| 591911102 | METROPOLITAN FED ORD | 14,911 |
| 593048AX9 | MEXICO GOVERNMENT INTERNATIONAL BON | 71,000 |
| 552738106 | MFS MUNICIPAL INCOME TRUST | 1,090 |
| 552953AG6 | MGM MIRAGE 5.875% 02/27/14 | 250,000 |
| 55302P103 | MGT CAPITAL INVESTMENTS INC | 1,844 |
| 59455RYV2 | MI MUN BD-A-LOC GOVT | 75,000 |
| 594751AD1 | MI TOB SETTLMT SR-A | 35,000 |
| 59333PHR2 | MIAMI AVIATION-AMT-A | 10,000 |
| 59334KAN8 | MIAMI-DADE CNTY EXPWY | 250,000 |
| 462213AK5 | MICADANT PLC 15% 05/01/07 | 4,150,000 |
| 595028101 | MICROCOMPUTER ME ORD | 1,300 |
| 595089103 | MICROMEDICAL DEVICES INC | 10,000 |
| 594857104 | MICRO-MEDICAL INDS INC | 100 |
| 594918104 | MICROSOFT CORP | 36,510 |
| 59523F100 | MID-AMERICAN WASTE SYSTEMS | 10 |
| 598126100 | MIDWAY AIRLINES CORP | 3,800 |
| 598155109 | MIDWAY MCKITTRICK OIL CO | 411 |
| 598622108 | MIGRATEC INC | 111,000 |
| 59862V104 | MIIX GROUP INC | 9,537 |
| 60037M102 | MILLENIU MED SUPPLY CORP | 1,000 |
| 60037B106 | MILLENNIUM BANKSHARES CORP | 44 |
| 60065K101 | MILLERS COVE RESOURCES INC | 156 |
| 601640NQ4 | MILPITAS IMPT-#20-A | 25,000 |
| 602682205 | MINDSPEED TECHNOLOGIES INC | 3 |
| 602821100 | MINERAL ACCEPTANCE CORP | 500 |
| 603470105 | MINEX RESOURCES INC | 1,410 |
| 603669102 | MINISCRIBE CORP | 16,700 |
| 603848DE9 | MINNEHAHA-CTFS-LTD TA | 75,000 |
| 6041282F4 | MINNESOTA | 200,000 |
| 60467XAC1 | MIRANT NORTH AMERICA LLC 7.375% 12/31/1 | 250,000 |
| 605179LC2 | MISSION WTR/SWR REF | 25,000 |
| 605288208 | MISSISSIPPI CHEMICAL CORP | 1,660 |
| 606198LG2 | MISSOURI PACIFIC RAILROAD 4.75% 01/01/30 | 3,600 |
| 60684V108 | MITSUI SUMITOMO-UNSPONS ADR | 2,070 |
| 55306V205 | MIV THERAPEUTICS INC | 2,610 |
| 606910107 | MIZLOU COMMUNICATIONS | 69,900 |
| 55308U106 | MKR HOLDINGS | 300 |
| 60636XMQ3 | MO SFM RES RCPTS-144A | 25,000 |
| 60636XMP5 | MO SFM-FLTG-TR-L35J | 35,000 |
| 60705L204 | MOBICLEAR INC | 1 |
| 607415106 | MOBILEMEDIA CORP-CL A | 5,404 |
| 608328AP5 | MOHEGAN TRIBAL GAMING AUTHORITY 7.125 | 250,000 |
| 608328AK6 | MOHEGAN TRIBAL GAMING AUTHORITY 8% 0 | 1,150,000 |
| 608544102 | MOLECULAR SYSTEMS INC | 15,000 |
| 608712105 | MOLTEN METAL TECHNOLOGY INC | 100 |
| 609395108 | MONITERM CORP | 64,434 |
| 619718109 | MONOLITHIC SYSTEM TECHNOLOGY INC | 499 |

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| 610747J81 | MONROE CNTY CAB-UNREF | 2,000 |
| 610423NW1 | MONROE-SER B | 45,400 |
| 611742107 | MONSTER WORLDWIDE INC | 5,080 |
| 612234104 | MONTE CARLO CORP | 5,000 |
| 612301101 | MONTEBELLO ORD | 4 |
| 616255AM7 | MOORPARK TAX-97-1 | 35,000 |
| 61748AAE6 | MORGAN STANLEY 4.75% 04/01/14 | 8,600 |
| 61746SBS7 | MORGAN STANLEY 5.05% 01/21/11 | 90,000 |
| 617446GM5 | MORGAN STANLEY 6.75% 04/15/11 | 47,000 |
| 617460209 | MORGAN STANLEY CAPITAL TRUST III 6.25% | 67 |
| 617461207 | MORGAN STANLEY CAPITAL TRUST VI 6.6% C | 29 |
| 61745P445 | MORGAN STANLEY MUNI INC OPP2 | 1,545 |
| 618023J71 | MORRIS CNTY | 50,000 |
| 619027105 | MORSE BOULGER INTL CORP | 64,550 |
| 61910V102 | MORTGAGE.COM INC | 10,367 |
| 620076109 | MOTOROLA INC | 862 |
| 621026103 | MOUNT CLEMENS CORP | 100 |
| 624011102 | MOUNTAIN ENERGY INC | 500 |
| 624581112 | MOVIE GALLERY IN WTS K= 05/15/15 | 442 |
| 624624102 | MOVIEMATIC IND ORD | 2,200 |
| 62472V100 | MOYDOW MINES INTL INC | 20 |
| 553424409 | MPTV INC COM | 11,700 |
| 605580DA4 | MS REF-SER A | 150,000 |
| 55270M108 | MSCI INC | 57,477 |
| 55375VAB8 | M-SYSTEMS FINANCE NV 1% 03/15/35 CV | 650 |
| 61212LJD2 | MT BRD REGENTS REF-L | 150,000 |
| 553903105 | MTI TECHNOLOGY CORP | 25 |
| 624756AA0 | MUELLER INDUSTRIES INC 6% 11/01/14 | 25,000 |
| 624758207 | MUELLER WATER PRODUCTS INC | 365 |
| 62545P106 | MULTIPLEX SERVICES INC | 806 |
| 62624B101 | MUNICIPAL MORTGAGE & EQUITY | 96 |
| 62718PNM5 | MURRIETA FACS-#1-SPRI | 90,000 |
| 62845B104 | MUTUALFIRST FINANCIAL INC | 151 |
| 628530AG2 | MYLAN INC 1.25% 03/15/12 CV | 1,093,925 |
| 55405W104 | MYR GROUP INC/DELAWARE | 31 |
| 628690109 | MYTURN.COM INC | 5,000 |
| 628712986 | NAB ASSET CORP LIQUIDATING TR UNITS (N | 1,229 |
| 629519109 | NABI BIOPHARMACEUTICALS | 26,309 |
| 629775206 | NAHAMA & WEAGANT ENERGY CO NEW | 20,000 |
| 629855AE7 | NALCO CO 7.75% 11/15/11 | 250,000 |
| 630797108 | NAPSTER INC | 5,187 |
| 631663GC9 | NASSAU FIN UNREF-A-2 | 12,800 |
| 632525408 | NATIONAL AUSTRALIA BK-SP ADR | 5 |
| 634865109 | NATIONAL BANKSHARES INC/VA | 85 |
| 63540T200 | NATIONAL CITY CAPITAL TRUST II 6.625% 11/ | 90 |
| 63580R106 | NATIONAL ENERGY | 583 |
| 636274300 | NATIONAL GRID PLC-SP ADR | 923 |
| 636807109 | NATIONAL LUMBER & SUPPLY INC | 1,800 |
| 636911109 | NATIONAL MEDPLEX CORP | 2,000 |
| 637071AH4 | NATIONAL OILWELL VARCO INC 6.125% 08/15 | 15,000 |
| 637372103 | NATIONAL RESEARCH CORP | 176 |
| 637410101 | NATIONAL RESOURCE GROUP INC | 2,000 |

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| 638539882 | NATIONAL WESTMINSTER BANK PLC 7.76% F | 15 |
| 638588103 | NATIONSRENT INC | 5,500 |
| 638612101 | NATIONWIDE FINANCIAL SERV- A | 2,838 |
| 638654103 | NATIONWIDE LEGAL SERVICES | 12,300 |
| 638522102 | NATL WESTERN LIFE INS-CL A | 400 |
| 638841205 | NATURA ENERGY CORP NEW | 25 |
| 639027101 | NATURES SUNSHINE PRODS INC | 65 |
| 63902Q109 | NATUREWELL INC | 300 |
| 63905A101 | NATUZZI SPA-SP ADR | 64 |
| 639208107 | NAVARRE CORP | 100 |
| Y62196103 | NAVIOS MARITIME HOLDINGS INC | 31,662 |
| 639347103 | NAYARIT GOLD INC | 90 |
| 639379106 | NAYNA NETWORKS INC | 15,942 |
| 65820E5B2 | NC HFA HM OWNRSHP-16A | 1,990,000 |
| 65820EJ92 | NC HFA-AMT-HMOWNR-8A | 5,000 |
| 628800104 | NCA MINERALS CORP | 600 |
| 63967CWE8 | NE SFH-SER A | 35,000 |
| 639515402 | NEBCO EVANS HOLDING CO 11.25% 03/01/08 | 20,998 |
| 640010AS3 | NEEDLES PUB UTL-SER A | 15,000 |
| 640330106 | NELSON (L.B.) CORP | 5,500 |
| 640506101 | NEON COMMUNICATIONS INC | 1,000 |
| 640919106 | NEOPHARM INC | 631 |
| 64064R109 | NEOSTAR RETAIL GROUP INC | 6,848 |
| 628914103 | NESB CORP | 122,566 |
| 641074505 | NESTOR INC | 54,689 |
| 64111M103 | NETCURRENTS INFORMATION SVCS INC | 10,000 |
| 64118P109 | NETLIST INC | 63 |
| 641147103 | NETPLEX GROUP INC | 250 |
| 64127R302 | NEURALSTEM INC | 4 |
| 64125C109 | NEUROCRINE BIOSCIENCES INC | 12,472 |
| 641252101 | NEUROGESX INC | 45 |
| 013104AJ3 | NEW ALBERTSONS INC 7.5% 02/15/11 | 250,000 |
| 641876107 | NEW AMERICA HIGH INCOME FUND | 894 |
| 643768104 | NEW DIMENSIONS LEARNING CORP | 200 |
| 644670101 | NEW HAMPSHIRE SVGS BANK CORP | 117,438 |
| 64754V105 | NEW MOTION INC | 200 |
| 647616AA9 | NEW ORLEANS GREAT NORTHERN RR 5% 07 | 2,000 |
| 648867109 | NEW TEL LIMITED-SPON ADR | 6,500 |
| 649440104 | NEW YORK CITY SHOES INC | 1,600 |
| 649445103 | NEW YORK COMMUNITY BANCORP | 12,355 |
| 650097108 | NEW YORK TELECOMPUTING & VIDEOTEX C | 10,000 |
| 651191108 | NEWCREST MINING LTD-SPON ADR | 1,097 |
| 651482101 | NEWKIDCO INTERNATIONAL INC | 8,000 |
| 651824AB0 | NEWPORT CORP 2.5% 02/15/12 CV | 12,000 |
| 652903105 | NEXMED INC | 19,112 |
| 65333FAS6 | NEXTEL PARTNERS INC 1.5% 11/15/08 CV * | 5,000 |
| 62914B100 | NIC INC | 1,875 |
| 653346106 | NI-CAL TECHNOLOGY LTD | 2 |
| 65411N105 | NIGHTHAWK RADIOLOGY HOLDINGS | 4,711 |
| 654407105 | NINETOWNS INTERNET TECH-ADS | 292 |
| 654624105 | NIPPON TELEGRAPH & TELE-ADR | 600 |
| 65473QAK9 | NISOURCE FINANCE CORP 6.15% 03/01/13 | 500,000 |

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| 654802206 | NITTO DENKO CORP-UNSPONS ADR | 46 |
| 645771EX0 | NJ BDG CAB GARDEN -A | 10,000 |
| 646107Y22 | NJ MFH SER F | 2,885,000 |
| 646107X98 | NJ MFH SER F | 2,635,000 |
| 646135SE4 | NJ TRANSN-SER A | 280,000 |
| 646136HS3 | NJ TRN PREREF-D | 200,000 |
| 646135PF4 | NJ TRN-A-TRN SYS | 100,000 |
| 65531N209 | NOMAS CORP NEV PFD SER A PFD | 135,923 |
| 65548P106 | NORBORD INC | 99 |
| 655664100 | NORDSTROM INC | 668 |
| 655664AL4 | NORDSTROM INC 7% 01/15/38 | 1,281,079 |
| 656178BE9 | NORMAN OKLA REGL HOSP AUTH SAVERS-S | 50,000 |
| 656457GE2 | NORRISTOWN CAB-SER A | 8,000 |
| 656550100 | NORTANKERS INC | 900 |
| N64513109 | NORTEM N V | 200 |
| 657077103 | NORTH AMERICAN RECYCLING SYS | 88,000 |
| 658256PH9 | NORTH CAROLINA HWY | 50,000 |
| 658318209 | NORTH CASTLE CUSTODIAL TRUST VI 4.486% | 27 |
| 665531109 | NORTHERN OIL AND GAS INC | 190 |
| 665585JP1 | NORTHERN PACIFIC CORP 3% 01/01/47 | 1,000 |
| 665751103 | NORTHERN STATES FINL CORP | 45 |
| 665891DC8 | NORTHERN VALLEY HSD | 70,000 |
| 666408109 | NORTHGATE COMPUTER CORP | 300 |
| 667280408 | NORTHWEST AIRLINES CORP | 17,799 |
| 668367AD7 | NORTHWESTERN STEEL & WIRE CO 9.5% 06/ | 4,010,000 |
| 66977W109 | NOVA CHEMICALS CORP | 20,587 |
| 66977WAF6 | NOVA CHEMICALS CORP 6.5% 01/15/12 | 250,000 |
| 66987P102 | NOVABAY PHARMACEUTICALS INC | 75 |
| 670096106 | NOVO CORP | 2,000 |
| 67010F103 | NOVOGEN LIMITED-SPONS ADR | 53 |
| 629366105 | NPS TECHNOLOGIES GROUP INC | 2,000 |
| 67020Q107 | NTELOS HOLDINGS CORP | 3,445 |
| 62941EAB7 | NTK HOLDINGS INC 0% 03/01/14 STEP | 1,000,000 |
| 67035Q100 | NUCRYST PHARMACEUTICALS CORP | 68 |
| 67018K104 | NU-MED INC NEW | 298 |
| 67053K100 | NUMERICA FINL CO | 84,064 |
| 670609106 | NUTRI BEVCO INC | 5,000 |
| 67062Q106 | NUVEEN CALIF PERF+ MUNI FD | 1,426 |
| 6706D8104 | NUVEEN INSD PREM INC MUNI II | 1,506 |
| 67101N106 | NUVEEN NJ PREMIUM INC MUNI | 1,343 |
| 67062M105 | NUVEEN NY MUNI VALUE FUND | 277 |
| 67101W304 | NUVEEN PENNSYLVANIA PREMIUM INCOME I | 18 |
| 67062P108 | NUVEEN PERFORMANCE PLUS MUNI | 1,180 |
| 67063W102 | NUVEEN PREMIUM INC MUNI FD 2 | 681 |
| 6706K4105 | NUVEEN PREMIUM INC MUNI FD 4 | 247 |
| 67071S101 | NUVEEN QUALITY PREFERRED INC | 19,584 |
| 67063C106 | NUVEEN SELECT TAX-FREE INC 2 | 1,447 |
| 670983105 | NUVEEN TEXAS QUALITY INC MUN | 604 |
| 67072M301 | NUVELO INC | 4,264 |
| 629478108 | NX NETWORKS | 100 |
| 67072V103 | NXSTAGE MEDICAL INC | 71,784 |
| 64971KJE7 | NY CITY TRANS-ADJ-C3 | 200,000 |

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| 649716ZF7 | NY CITY TRANS-C-TAX | 100,000 |
| 649713CJ1 | NY CITY TRANSIT AUTHORITY SAV35 | 875,000 |
| 64970KUH8 | NY CITY WTR-A | 15,000 |
| 649902MA8 | NY DORM ED-SER A | 210 |
| 649838B81 | NY DORM N SHORE UNIV | 30,000 |
| 64983MSM1 | NY DORM PREREF-B-MENT | 10,000 |
| 64983MTH1 | NY DORM UNREF-B-MENTA | 10,000 |
| 64983MCA4 | NY DORM-A-ST UNIV DOR | 25,000 |
| 64983XBK9 | NY DORM-ST UNIV-B | 25,000 |
| 64985YDL1 | NY ENVIR SER A | 10,000 |
| 64985WLQ5 | NY ENVIR-A-REVOLVING | 34,000 |
| 649850GB4 | NY ENVIRON WTR SER C | 10,000 |
| 864763MC8 | NY INSTITUTE OF TECHNOLOGY | 1,000,000 |
| 64985WJZ8 | NY ST ENVIR-L | 10,000 |
| 650034WH0 | NY ST URB-B-PRERF-COR | 150,000 |
| 650009TB9 | NY TWY SER H | 15,000 |
| 650014DJ9 | NY TWY-SER A | 25,000 |
| 650033LH4 | NY URB DEV TBLE COLUM | 85,000 |
| 650033LP6 | NY URB DEV TBLE COLUM | 55,000 |
| 650033LM3 | NY URB DEV TBLE COLUM | 28,500 |
| 650033LF8 | NY URB DEV TBLE COLUM | 10,000 |
| 650034VH1 | NY URB DEV-A-MBIA-INC | 100,000 |
| 649659GK9 | NYC ADJ-SUBSER B-3 | 1,275,000 |
| 649716NF0 | NYC FIN FUTURE TAX-A | 3,300 |
| 64972FFD3 | NYC FIN SER B-MBIA | 15,000 |
| 64971KCC8 | NYC FIN-PRERF-A-FUTUR | 20,000 |
| 64971KCL8 | NYC FIN-UNREF-A-FUTUR | 30,000 |
| 64966GMQ2 | NYC GENERAL OBLIGATIONBONDS, FISCAL 2 | 100,000 |
| 64971CVV3 | NYC IDA CIVIC FAC | 20,000 |
| 64966F2V5 | NYC PREREF-SER B | 62,800 |
| 64966FTR5 | NYC SER G-MBIA | 700,000 |
| 64971KN69 | NYC TRANS-REF-A1 | 40,900 |
| 64972FRA6 | NYC WTR-A-2008 | 140,000 |
| 670660109 | NYCAL CORPORATION | 50 |
| 64966E3E5 | NYC-PREREF-G-MBIA | 20,000 |
| 670712108 | NYFIX INC | 41 |
| 650017TB2 | NYS THRUWAY C2 NYS THRUWAY 35 DAY SA | 50,000 |
| 650017TG1 | NYS THRUWAY C7 NYS THRUWAY 35 DAY SA | 675,000 |
| 64966DTP4 | NY-UNREF-J | 10,000 |
| 674098207 | OAKWOOD HOMES CORP | 61 |
| 67087TCZ2 | OAKWOOD MORTGAGE INVESTORS INC 8.29 | 4,000,000 |
| 674599105 | OCCIDENTAL PETROLEUM CORP | 94,454 |
| 675853105 | ODESSA FOODS INTL INC | 5 |
| 676118102 | ODYSSEY MARINE EXPLORATION | 32,600 |
| 676221104 | OFFICE PRODUCTS OF AMERICA INC CL A | 42,500 |
| 677007106 | OGLEBAY NORTON CO NEW | 20,000 |
| 67756AHJ4 | OH HGR EDL-MT UNION | 10,000 |
| 677519EY2 | OH ST-II-A-HGR ED CAP | 250,000 |
| 677415408 | OHIO POWER CO 4.5% PERP PFD * | 7 |
| 677877102 | OIL INTERNATIONAL LTD | 50 |
| 677864100 | OIL-DRI CORP OF AMERICA | 768 |
| 678864K81 | OK SFH-SER A5-144A | 10,000 |

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| 680194107 | OLD POINT FINANCIAL CORP | 36 |
| 682069208 | OMEGA ALPHA INC | 50 |
| 68207V208 | OMEGA COMMERCIAL FINANCE COR | 50 |
| 681936407 | OMEGA HEALTHCARE INVESTORS INC 8.375% | 3 |
| 681927109 | OMEGA RESOURCES INC | 605 |
| 682108105 | OMNI INTERNATIONAL TRADING | 29,070 |
| 68214Q200 | OMNICARE CAPITAL TRUST II 4% 06/15/33 CV | 25 |
| 681904AK4 | OMNICARE INC 6.875% 12/15/15 | 250,000 |
| 681908109 | OMNIMAX ORD | 4,300 |
| 682124102 | OMNITEC INC | 15,100 |
| 682128103 | OMNIVISION TECHNOLOGIES INC | 25,929 |
| 68243R104 | ONEFAMILY.COM INC RESTRICTED | 2,000 |
| 682655105 | ONEITA INDUSTRIES INC | 1,000 |
| 68272K103 | ONEX CORPORATION | 100 |
| 682735113 | ONO FINANCE P 0% 05/31/09 144A A\$CT ONO | 2,000 |
| 683413108 | OOM PAUL CONSOLIDATED MINING CO | 100 |
| 683817100 | OPTEL INC 144A | 18,325 |
| 683891105 | OPTO MECHANIK INC | 22,335 |
| 671009108 | ORA ELECTRONICS INC | 5,601 |
| 68554W205 | ORASCOM TELECOM-GDR REG S | 204 |
| 685566309 | ORBITRON CAPITAL CORP NEW | 184,174 |
| 686161100 | ORETEK INC | 25 |
| 685921108 | OREZONE RESOURCES INC | 17,570 |
| 686165101 | ORFA CORP OF AMERICA | 4,300 |
| 68750J107 | ORTHOLOGIC CORP | 19 |
| 671028108 | OSG AMERICA LP | 100 |
| 688407AA3 | OSPREY TRUST/OSPREY I INC 8.31% 01/15/4% | 1,715,000 |
| 689019206 | OTIS OIL & GAS CORP | 50 |
| 690020AD4 | OUTBOARD MARINE CORP 7% 07/01/02 CV | 10,000 |
| 690128103 | OUTRIGHT INDUSTRIES INC | 800 |
| 690134101 | OVABLOC INC | 280 |
| 690212105 | OVERHILL FARMS INC | 112 |
| 690318100 | OVERMYER CORP | 7,700 |
| 69073TAL7 | OWENS BROCKWAY GLASS CONTAINER INC | 250,000 |
| 692021BT4 | OXNARD SD COPS FAC PJ | 25,000 |
| 69331C108 | P G & E CORP | 23,139 |
| 709222AS2 | PA TPK COMMN | 80,000 |
| 693716102 | PACAD INC | 300 |
| 69372L850 | PACEL CORP | 1 |
| 69373G108 | PACESETTER HOMES INC | 24,300 |
| 694225202 | PACIFIC ENERGY & MINING-NEW | 368 |
| 69423D105 | PACIFIC ENGINEERED MATERIALS INC | 41,000 |
| 69439P209 | PACIFIC HEALTH CARE ORG INC | 100 |
| 694911108 | PACIFIC STAR COMMUNICATIONS CORP | 4,000 |
| 694873100 | PACIFIC SUNWEAR OF CALIF | 396 |
| 695114504 | PACIFICORP 5% PERP PFD | 2 |
| 695533109 | PAGE PETROLEUM LTD | 1,556 |
| 695624106 | PAIN SUPPRESSION LABS INC | 2,300 |
| 695790105 | PAIUTE OIL & MINING CORP | 4,484 |
| 69753EBM4 | PALOMAR ETC HLTH-REF | 100,000 |
| 697738102 | PAMRAPO BANCORP INC | 2 |
| 697757102 | PAN AM CORP | 6,045 |

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| 698057AS5 | PAN AM CORP 9% 09/01/10 CV | 10,000 |
| 698057AQ9 | PAN AMERICAN WORLD AIRWAYS INC SR DE | 110,000 |
| 698057AR7 | PAN AMERICAN WORLD AIRWAYS SR DEBS-F | 143,000 |
| 697921104 | PAN SMAK PIZZA INC-ORD | 3,200 |
| 69829X101 | PANAMERICAN BANCORP | 5,900 |
| 717125AC2 | PAR PHARMACEUTICAL COS INC 2.875% 09/3 | 607,845 |
| 69913A108 | PARAGON MINERALS CORP | 11,500 |
| 69912K990 | PARAGON TRADE BRANDS INC ESCROW | 4,100 |
| 699370102 | PARATECH INTL INC | 4,000 |
| 699462107 | PAREXEL INTERNATIONAL CORP | 271 |
| 699610101 | PARIS INDS CORP | 20 |
| 699610200 | PARIS INDS CORP PFD A PFD | 20 |
| 700404AA4 | PARK CTR CMNTY DEV | 12,350,000 |
| 700678105 | PARK PHARMACY CORPORATION | 75 |
| 701033102 | PARKER AUTOMOTIVE CORP | 1,000 |
| 701492100 | PARKVALE FINANCIAL CORP | 58 |
| 702140203 | PARTS.COM INC | 100 |
| 702896101 | PATAGONIA CORP | 100 |
| 703014100 | PATCHGEAR.COM INC | 1,000 |
| 703193102 | PATHE COMMS | 14,300 |
| 703198101 | PATHE INDUSTRIES INC | 100 |
| 876628207 | PATRIOT ENERGY CORP/HOUSTON TX 12% F | 232,128 |
| 703565101 | PAUL SAMUEL ASSOCIATES INC | 50 |
| 704157205 | PAWNMART INC NEW | 1,667 |
| 704324102 | PAY TELEVISION CORP | 160 |
| 704378405 | PAYLESS CASHWAYS INC | 20,000 |
| 70454G207 | PCCW LTD-ADR | 1 |
| 69323T101 | PCM FUND INC | 1,044 |
| 69329Y104 | PDL BIOPHARMA INC | 3,773 |
| 704549104 | PEABODY ENERGY CORP | 51,294 |
| 704549AC8 | PEABODY ENERGY CORP 6.875% 03/15/13 B | 250,000 |
| 704549AF1 | PEABODY ENERGY CORP 7.875% 11/01/26 | 20,000 |
| 704699107 | PEAPACK GLADSTONE FINL CORP | 494 |
| 70522M103 | PECOM ENERGIA S A SPONSORED ADR REP | 185 |
| 70557P104 | PEGASUS INDUSTRIES INC | 20 |
| 705573103 | PEGASYSTEMS INC | 3,593 |
| U70577AG3 | PEMEX PROJECT FUNDING MASTER TRUST | 100 |
| 706451AB7 | PEMEX PROJECT FUNDING MASTER TRUST | 2,400 |
| 707075305 | PENGUIN GROUP INC | 75 |
| 707630109 | PENN STAR OIL CORP | 1,008 |
| 707885109 | PENN WEST ENERGY TRUST | 9,161 |
| 708430103 | PENNS WOODS BANCORP INC | 33 |
| 708713102 | PENNSYLVANIA ENGINEERING CORP | 11,325 |
| 709566103 | PENSADOR RESOURCES INC | 17 |
| 909440AH2 | PENSKE AUTO GROUP INC 3.5% 04/01/26 CV | 30,000 |
| 709600100 | PENSON WORLDWIDE INC | 1,058 |
| 709618102 | PENTA SYSTEMS INTL INC | 1,400 |
| 713291102 | PEPCO HOLDINGS INC | 5,491 |
| 713658201 | PEREGRINE ENTERTAINMENT LTD | 366 |
| 71366Q101 | PEREGRINE SYSTEMS INC | 8 |
| 714236106 | PERMIAN BASIN ROYALTY TRUST | 986 |
| 714275104 | PERPETUAL FINANC | 179,043 |

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| 714275AA2 | PERPETUAL FINANCIAL CORP 7.25% 05/15/11 | 5,000 |
| 71437MBQ7 | PERRIS PUB FING SER D | 5,000 |
| 714368CJ4 | PERRIS TAX #01-2-A | 30,000 |
| 714368CL9 | PERRIS TAX #01-2-A | 25,000 |
| 716437108 | PETRIE STORES LIQUIDATING TR | 800 |
| 71646K106 | PETRO RESOURCES CORP | 72 |
| P7652MAG5 | PETROBRAS ENERGIA SA 8.125% 07/15/10 RE | 14,800 |
| P7652MAF7 | PETROBRAS ENERGIA SA 9% 05/01/09 REGS | 9,500 |
| 71654V408 | PETROLEO BRASILEIRO S.A.-ADR | 9,280 |
| 69336T106 | PETROLEUM HELICOPTERS | 44 |
| 69331D106 | PGI INC | 238 |
| 716932108 | PHARMACEUTICAL FORMULATIONS INC | 10,250 |
| 716950100 | PHARMAPRINT INC | 2,000 |
| 717113AA2 | PHAR-MOR INC 11.72% 09/11/02 | 43,306 |
| 693320202 | PHH CORP | 320 |
| 719088502 | PHOENIX LASER SYSTEMS INC | 88,800 |
| 719095101 | PHOENIX MEDICAL TECHNOLOGY | 19,400 |
| 71922F102 | PHOSPHATE HOLDINGS INC | 15 |
| 693344AC7 | PHP HEALTHCARE CORPORATION SUB DEB I | 1,146,000 |
| 71940K109 | PHYSICIAN COMPUTER NETWORK INC | 412,350 |
| 71941S101 | PHYSICIANS RESOURCE GROUP INC | 75,000 |
| 720142108 | PIEDMONT FEDERAL CORP | 20,643 |
| 720888304 | PIEZO ELECTRIC PRODUCTS INC | 80 |
| 721501104 | PILLOWTEX CORP | 1,000 |
| 72201B101 | PIMCO CORPORATE OPPORTUNITY | 1,467 |
| 72316WNB9 | PINELLAS SFH-AMT-A-1 | 40,000 |
| 723337101 | PINETREE COMPUTER SYSTEMS INC | 350 |
| 723464301 | PINNACLE GAS RESOURCES INC | 20 |
| 723653101 | PIONEER DIVERSIFIED HIGH INC | 1,000 |
| 723787107 | PIONEER NATURAL RESOURCES CO | 11,464 |
| 723876108 | PIONEER SAVINGS BANK FSB | 47,887 |
| 723886107 | PIONEER SYSTEMS INC | 16,500 |
| 724153200 | PIPEX PHARMACEUTICALS INC | 33 |
| 724250105 | PIRANHA INC | 1,599 |
| 727058208 | PLANETOUT INC | 98 |
| 727557100 | PLASTIC SURGERY CO | 1,250 |
| 69340Y208 | PLC CAPITAL TRUST V 6.125% 01/27/34 PFD | 49 |
| 729138107 | PLIANT SYSTEMS INC | 3,000 |
| 729513101 | PLYMOUTH FIVE CENTS SAVINGS BANK-MAS | 53,933 |
| 69344F106 | PMC - SIERRA INC | 381 |
| 693434102 | PMC COMMERCIAL TRUST | 144 |
| 693442105 | PMC-POWDERED METALS CORP | 100 |
| 69349DAA4 | PNC PREFERRED FUNDING TRUST I 8.7% PEI | 1,600,000 |
| 73037P108 | POCON INC | 13,271 |
| 731095105 | POLAROID CORP | 4,328 |
| 731113106 | POLIFLY FINANCIAL CORP | 15,400 |
| 731822102 | POMEROY IT SOLUTIONS INC | 208 |
| 732827100 | POPE & TALBOT INC | 595 |
| 732852108 | POPE EVANS & ROBBINS INC | 107,150 |
| 733174106 | POPULAR INC | 183,002 |
| 73358TVR9 | PORT AUTH-CONS-144TH | 10,000 |
| 734260YN6 | PORT HOUSTON-A-IMPT | 205,000 |

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| 73541LAA4 | PORT ST JOE W/S-VAR | 400,000 |
| 73640Q105 | PORTFOLIO RECOVERY ASSOCIATE | 941 |
| 737630103 | POTLATCH CORP | 2,013 |
| 737715AA0 | POTOMAC TRUST CAPITAL I 4.47% 01/21/25 1 | 2,750,000 |
| 73771RAA2 | POTOMAC TRUST CAPITAL I 4.486% 01/23/25 | 1,000,000 |
| 73771QAA4 | POTOMAC TRUST CAPITAL I 4.489% 02/04/25 | 1,000,000 |
| 737714AA3 | POTOMAC TRUST CAPITAL I 4.748% 01/14/25 | 300,000 |
| 739299105 | POWER MEDICAL INTERVENTIONS | 683 |
| 73935X278 | POWERSHARES CLEANTECH PORTFO | 1 |
| 73935S105 | POWERSHARES DB COMMODITY IND | 548 |
| 73935Y102 | POWERSHARES DB G10 CURR HARV | 136 |
| 25154K809 | POWERSHARES DB OIL 2X SHORT | 50 |
| 73935X369 | POWERSHARES DYB INDUSTRIALS | 600 |
| 73935X807 | POWERSHARES DYN M/C GROWTH | 300 |
| 73935X625 | POWERSHARES DYN OIL & GAS SV | 22 |
| 73936T771 | POWERSHARES FTSE RAFI DEV EX | 100 |
| 73935X583 | POWERSHARES FTSE RAFI US 1K | 90 |
| 73935X401 | POWERSHARES GLD DRG H USX CH | 71 |
| 73935A104 | POWERSHARES QQQ | 23,900 |
| 745145DL3 | PR CMWLTH-CUST-2009 | 2,333 |
| 745145DM1 | PR CMWLTH-CUST-2009 | 2,333 |
| 74514LPK7 | PR COMWLTH UNREF-IMPT | 1,155,000 |
| 745268WE8 | PR ELEC REF-SER S-MBI | 10,000 |
| 745190FH6 | PR HWY-SER B | 26,200 |
| 739423101 | PRAGMA BIO-TECH INC | 200 |
| 74005P104 | PRAXAIR INC | 1,554 |
| 740061106 | PRE-CELL SOLUTIONS INC | 585 |
| 740215108 | PRECISION DRILLING TRUST | 54,443 |
| 73941X551 | PREFERREDPLUS TR-CCR1 6.7% 03/01/33 PFI | 514 |
| 74047X107 | PREMIER ALLIANCE GROUP INC | 150 |
| 740504105 | PREMIER ENERGY CORP | 3,800 |
| 74050WAC7 | PREMIER GRAPHICS INC GTD SR NT 11.5% 1 | 47,200,000 |
| 740065107 | PREPAID LEGAL SERVICES INC | 4,834 |
| 74138B105 | PREVIO INC | 56,200 |
| 74153Q102 | PRIDE INTERNATIONAL INC | 51,432 |
| 741563209 | PRIME MOTORS INNS -LP | 734 |
| 741620108 | PRIMIX SOLUTIONS INC | 50 |
| 741628200 | PRIMROSE TECHNOLOGY CORP | 1,025 |
| 74163PAC6 | PRIMUS FINANCIAL PRODUCTS LLC 3.988% 0 | 500,000 |
| 74163PAE2 | PRIMUS FINANCIAL PRODUCTS LLC 5.438% 1 | 7,700,000 |
| G72457115 | PRIMUS GUARANTY LTD 7% 12/27/36 PFD | 3,494 |
| 741705CY1 | PRINCE GEORGES COP-RF | 250,000 |
| 741701QT6 | PRINCE GEORGES-REF-B | 375,000 |
| 742576309 | PRINTRON INC | 11,025 |
| 742962103 | PRIVATEBANCORP INC | 956 |
| 74269U104 | PROCERA NETWORKS INC | 28 |
| 742718BZ1 | PROCTER & GAMBLE CO 4.85% 12/15/15 | 20,000 |
| 743098105 | PRODUCTS & PATENTS LTD (DEL) | 5,000 |
| 743169104 | PROFIT TECHNOLOGY INC | 62,300 |
| 743188104 | PROGENITOR INC | 642,318 |
| 743209108 | PROGRAMMING & SYSTEMS INC | 66,718 |
| 743263AA3 | PROGRESS ENERGY INC-CVO | 2,071,223 |

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| 74326T108 | PROGRESS ENERGY TRUST | 400 |
| 74342L105 | PROMEDCO MANAGEMENT COMPANY | 40,667 |
| 74344G104 | PROMISE CO LTD-UNSPON ADR | 2,949 |
| 92908U103 | PROQUEST CO | 885 |
| 742918501 | PROSPECT GROUP INC | 200 |
| 743642100 | PROTALEX INC | 1,460,000 |
| 74373LAA5 | PROTOSTAR I LTD 0% 10/15/12 CV 144A VAR | 18,992,438 |
| 74373F100 | PROVECTUS PHARMACEUTICAL INC | 100 |
| 74514LNL7 | PR-VAR-RF-A3-PUB IMPT | 200,000 |
| 69361UAB7 | PSE&G TRANSITION FUNDING LLC 4.34% 06/1 | 15,000 |
| 74437C101 | PSINET INC | 351,654 |
| 74460D232 | PUBLIC STORAGE 6.625% PERP PFD M | 40 |
| 74460D299 | PUBLIC STORAGE 7.25% PERP PFD I | 2 |
| 74460D273 | PUBLIC STORAGE 7.25% PERP PFD K | 45 |
| 74460D729 | PUBLIC STORAGE-DEP SHARES A | 95 |
| 745592BR5 | PULASKI CSD | 25,000 |
| 746218106 | PURE BIOSCIENCE | 20 |
| 746228303 | PURE CYCLE CORP | 708 |
| 74623G106 | PURE H2O INC | 1 |
| 746823103 | PUTNAM MANAGED MUNI INCM TRS | 939 |
| 693654105 | PVF CAPITAL CORP | 55 |
| 7215019B2 | PWTX 10.0 11/15/2006 | 3,600,000 |
| 74727D108 | QAD INC | 1,313 |
| 74726MAG4 | QANTAS AIRWAYS LTD 6.05% 04/15/16 144A | 8,000,000 |
| 746906106 | QANTEL CORP | 300 |
| 74727A104 | QCR HOLDINGS INC | 64 |
| 747275105 | QINTEX ENTERTAINMENT INC | 320 |
| 74730W507 | QUADRAMED CORP | 92 |
| 747309102 | QUADREX CORP | 270,770 |
| 74762K306 | QUANTECH LTD | 1,000 |
| 748337102 | QUENTRA NETWORKS INC | 1,000 |
| 74833H308 | QUERYOBJECT SYSTEMS CORP | 1,666 |
| 747936102 | QUESTEC INC | 40,107 |
| 74837NAC7 | QUIKSILVER INC 6.875% 04/15/15 | 250,000 |
| 912920AC9 | QWEST CORP 6.875% 09/15/33 | 22 |
| 74913GAE5 | QWEST CORP 7.875% 09/01/11 | 250,000 |
| 749748109 | R V A CORP | 330 |
| 74977EPJ6 | RABOBANK NEDERLAND NV/NY 7% 04/11/22 N | 200,000 |
| 750238107 | RADIAN PETROLEUM CORP | 2,000 |
| 75040P108 | RADIO ONE INC-CL A | 66 |
| 750490104 | RADLON INCOPORATED | 100 |
| 750676CB2 | RAHWAY ETC REF-A | 50,000 |
| 750789109 | RAILWORKS CORP | 5,000 |
| 751339102 | RAMAGON TOYS INC | 200 |
| 75156P207 | RAMP CORP | 841 |
| 751571100 | RAMPART GENERAL | 2,000 |
| Y7187Y116 | RANBAXY LABORATORIES-SP GDR | 75 |
| 75281F108 | RANGE ENERGY INC | 333 |
| 754054104 | RASCALS UNLIMITED INC | 1,000 |
| 362232100 | RB CAPITAL SECUR RESIDENC SA | 28,473 |
| 749265104 | RB ROBOT CORPORATION | 200 |
| 749412AA0 | RDM SPORTS GROUP INC 8% 08/15/03 CV | 5,000 |

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| 754900108 | REA GOLD CORP | 12,350 |
| 75605W100 | REALMARK ACQUISITIONS II LLC UNIT CL A | 106 |
| 756215208 | RECLAIM INC | 200 |
| 756764106 | RED LION HOTELS CORP | 52 |
| 757287NC7 | REDDING IMPT OAK 93-1 | 30,000 |
| 75729DBV4 | REDDING PWRS-REF-A | 35,000 |
| 758205207 | REED ELSEVIER PLC-SPONS ADR | 400 |
| 758756308 | REGAL COMMUNICATIONS CORP | 142,498 |
| 75886X108 | REGENERX BIOPHARMACEUTICALS | 40 |
| 758915102 | REGENT AIR CORP | 3,100 |
| 758865109 | REGENT COMMUNICATIONS INC | 174 |
| 759000102 | REGINA COMPANY INC | 5,000 |
| 759351406 | REINSURANCE GROUP OF AMERI-A | 34,579 |
| 75952GAD6 | RELIANT BUILDING PRODUCTS 12.375% 05/01/10 | 1,500,000 |
| 75952B105 | RELIANT ENERGY INC | 56,915 |
| 75952R100 | RELIV INTERNATIONAL INC | 477 |
| 759535206 | REMBRANDT COSMETICS CORP | 250 |
| 759543200 | REMEC INC | 497 |
| 759663206 | REMY INTERNATIONAL INC 24.4325% PFD A F | 5 |
| 759897RJ2 | RENSSELAER CNTY REF | 25,000 |
| 76009NAE0 | RENT-A-CENTER INC/TX 7.5% 05/01/10 B | 250,000 |
| 760911107 | RESEARCH FRONTIERS INC | 156 |
| 761058106 | RESERVE INDUSTRIES CORP | 9,800 |
| 76114EAF9 | RESIDENTIAL CAPITAL LLC 9.625% 05/15/15 1 | 3,492,000 |
| 76111J5X8 | RESIDENTIAL FUNDING MORTGAGE SECURIT | 90,000 |
| 76111JM68 | RESIDENTIAL FUNDING MORTGAGE SECURIT | 25,000 |
| 761713AD8 | REYNOLDS AMERICAN INC 7.25% 06/01/13 | 250,000 |
| 762071207 | RHEOLOGICAL SYSTEMS INC-NEW | 20 |
| 762430205 | RHYTHMS NETCONNECTIONS INC | 3,780 |
| 762430AC0 | RHYTHMS NETCONNECTIONS INC 13.5% 05/1 | 39,643,000 |
| 76218TFD1 | RI CLEAN WTR-A-POOLED | 100,000 |
| 765635AA5 | RICKEL HOME CENTERS 13.5% 12/15/01 | 25,000 |
| 767754BL7 | RITE AID CORP 7.5% 03/01/17 | 950,000 |
| 45804BAA6 | RIVERMONT INC 2006-1 4.488% 12/26/50 144A | 2,100,000 |
| 45804CAA4 | RIVERMONT INC 2006-1 5.188% 12/26/50 144A | 5,800,000 |
| 74961D103 | RLI INC | 50,000 |
| 74963H102 | RMK STRATEGIC INCOME | 12 |
| 770323103 | ROBERT HALF INTL INC | 11,427 |
| 771195104 | ROCHE HOLDINGS LTD-SPONS ADR | 1 |
| 772739207 | ROCK-TENN COMPANY -CL A | 308 |
| 774374102 | ROCKWELL MEDICAL TECH INC | 79 |
| 774852107 | RODDY RESOURCES INC | 400 |
| 77531QAB4 | ROGERS COMMUNICATIONS INC 9.625% 05/0 | 250,000 |
| 77633T109 | RONN MOTOR COMPANY | 1 |
| 776385106 | ROONEY PACE GROUP INC | 6,000 |
| 776696AA4 | ROPER INDUSTRIES INC 1.4813% 01/15/34 CV | 23,000 |
| 778190CY2 | ROSLYN UFSD | 27,300 |
| 778276105 | ROSS (A.J.) LOGISTICS INC | 731 |
| 778296103 | ROSS STORES INC | 91 |
| 780097AN1 | ROYAL BANK OF SCOTLAND GROUP PLC 5% | 15,000 |
| 780097770 | ROYAL BANK OF SCOTLAND GROUP PLC 6.3% | 33 |
| 780097796 | ROYAL BANK OF SCOTLAND GROUP PLC 6.4% | 89 |

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| 780097879 | ROYAL BANK OF SCOTLAND GROUP PLC 7.25% | 38 |
| 780097713 | ROYAL BANK OF SCOTLAND PLC/THE 7.25% I | 10,600 |
| 780153AL6 | ROYAL CARIBBEAN CRUISES LTD 8.75% 02/02 | 250,000 |
| 780259107 | ROYAL DUTCH SHELL PLC-ADR | 1,022 |
| 780259206 | ROYAL DUTCH SHELL PLC-ADR | 1,654 |
| 78051D105 | ROYAL OAK MINES INC | 3,300 |
| 780907101 | ROYAL PALM SAVINGS BANK WEST PALM BE | 20,000 |
| 780749107 | ROYALE GROUP LTD | 400 |
| 780915104 | ROYCE MICRO-CAP TRUST INC | 31 |
| 780910105 | ROYCE VALUE TRUST | 43 |
| 749660106 | RPC INC | 6,756 |
| 74972EAH1 | RSL COMMUNICATIONS PLC 12% 11/01/08 | 10,000 |
| 026632117 | RTS AMERICAN HOME SHIELD CORP (CONTIN | 300 |
| 303901110 | RTS FAIRFAX FINL HLDGS LTD (CONTINGENT | 4,000 |
| 74978T109 | RXI PHARMACEUTICALS CORP | 39 |
| 78355W767 | RYDEX INVERSE 2X S&P 500 ETF | 87 |
| 837227RN9 | S CENT CT WTR 16TH | 100,000 |
| 841513LC6 | S E TX HFC MTG BKD-B | 744,603 |
| 838418FU0 | S HUNTINGTON UFSD | 40,000 |
| 838766BR3 | S MADISON SCH-REF-1ST | 100,000 |
| 785652BV9 | SABINE RVR PCR | 500 |
| 786416107 | SAFE TECHNOLOGIES INTERNATIONAL INC | 550 |
| 78648R203 | SAFETY-KLEEN CORP NEW COM NEW | 2,275 |
| 786417105 | SAFE-WASTE SYSTEMS INC | 200 |
| 790000103 | SAINT JAMES COMPANY COM | 125 |
| 79466R101 | SALESREPCENTRAL.COM INC | 100 |
| 795916105 | SAMSYS TECHNOLOGIES INC | 35,000 |
| 796253ZA3 | SAN ANTONIO ELEC FLTR | 6,670,000 |
| 796422YL1 | SAN ANTONIO WTR ETM | 5,000 |
| 798220208 | SAN JOSE OIL CO INC-CL B PP 0.01 PAR | 1,350 |
| 798241105 | SAN JUAN BASIN ROYALTY TR | 2,256 |
| 798456BJ7 | SAN LEANDRO | 25,000 |
| 801036203 | SANITAS INC | 5,000 |
| 801017104 | SANI-TECH INDUSTRIES INC | 10,000 |
| 800907AN7 | SANMINA-SCI CORP 5.5688% 06/15/14 144A FL | 10,000 |
| 800907AJ6 | SANMINA-SCI CORP 6.75% 03/01/13 | 250,000 |
| 801321HA1 | SANTA BARBARA COPS | 24,800 |
| 802054106 | SANTA FE INTERNATIONAL INC | 100 |
| 802233106 | SANTA ISABEL S.A.-SPONS ADR | 366 |
| 802649KU6 | SANTA ROSA WST WTR-B | 14,000 |
| 80281R888 | SANTANDER FINANCE PREFERRED SA UNIFE | 696 |
| 80281R300 | SANTANDER FINANCE PREFERRED SA UNIFE | 3,000 |
| 80281R805 | SANTANDER FINANCE PREFERRED SA UNIFE | 103 |
| 803054204 | SAP AG-SPONSORED ADR | 5,493 |
| 803121CB6 | SARAH SCOTT SCH REF | 25,000 |
| 80382HAA0 | SASCO NET INTEREST MARGIN TRUST 0% 02 | 2,200,000 |
| 80382JAA6 | SASCO NET INTEREST MARGIN TRUST 7.5% I | 1,486,500 |
| 80410Q207 | SATURNS 7% 03/01/33 PFD LTD | 389 |
| 805176203 | SAVIN CORP 1.5% PERP CV PFD A | 20 |
| 783877103 | SBT CORP ORD | 16,727 |
| 80589M102 | SCANA CORP | 694 |
| 806605101 | SCHERING-PLOUGH CORP | 104,458 |

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| 806605705 | SCHERING-PLOUGH CORP 6% 08/13/10 CV PF | 100 |
| 806605AJ0 | SCHERING-PLOUGH CORP 6% 09/15/17 | 69,591 |
| 806605AH4 | SCHERING-PLOUGH CORP 6.55% 09/15/37 | 569,304 |
| 80874P109 | SCIENTIFIC GAMES CORP-A | 464 |
| 808761AA8 | SCIENTIFIC LEASING INC. 8.25% 06/15/03 CV | 10,000 |
| 808766109 | SCIENTIFIC MEASUREMENT SYS | 8,116 |
| 808807101 | SCINTILORE EXPLORATIONS LTD | 200 |
| 784018103 | SCM MICROSYSTEMS INC | 71 |
| 809388AB7 | SCOTT CABLE COMMUNICATIONS 16% 07/18/ | 25,569 |
| 811035104 | SCRIBE SYSTEMS INC | 1,000 |
| 78709Y105 | SCS TRANSPORTATION INC | 8,140 |
| 841513LF9 | SE TX HFC MTG BKD-B | 1,487,831 |
| 841513LG7 | SE TX HFC PROG-SER B | 1,273,337 |
| 841513LK8 | SE TX HSG-B-MTG-BKD | 1,300,594 |
| 841513LU6 | SE TX HSG-B-MTG-BKD S | 2,025,809 |
| 841513LP7 | SE TX HSG-MTG-B | 1,154,219 |
| 81170X101 | SEACOAST HOLDING CORPORATION | 2 |
| 812141AN9 | SEALY MATTRESS CO 8.25% 06/15/14 | 250,000 |
| 812209104 | SEARCH FINANCIAL SERVICES | 564 |
| 81222P106 | SEARCHHELP INC | 68 |
| 813192101 | SECOND NATIONAL BANCORPORATION | 151,645 |
| 813703105 | SECURE COMMUNICAT & TECH INC | 10,000 |
| 815714100 | SEEBURG CORP | 2,950 |
| 815723200 | SEED PRODUCTS INTL INC | 499 |
| 815794102 | SEGA SAMMY HOLDING-SPONS ADR | 9,101 |
| 816078307 | SEKISUI HOUSE-SPONS ADR | 5,071 |
| 816288104 | SELECTICA INC | 10 |
| 816629109 | SEMICON INC | 1,000 |
| 81688A106 | SENDTEC INC | 3,045,532 |
| 81747S106 | SERAC HOLDINGS INC | 204,000 |
| 81747T104 | SERACARE LIFE SCIENCES INC | 169 |
| 817587108 | SERVICE MERCHANDISE CO INC | 20,000 |
| 817917AC1 | SEVEN SEAS PETROLEUM CORP 12% 11/07/0 | 1,700 |
| 81811M100 | SEVERN BANCORP INC/MD | 87 |
| 784125106 | SFE TECHNOLOGIES | 348,935 |
| 784185209 | SGI INTERNATIONAL | 20,000 |
| 819319500 | SHAMAN PHARMACEUTICALS INC COM PAR S | 13,502 |
| M83683108 | SHAMIR OPTICAL INDUSTRY LTD | 15 |
| 819443102 | SHANNON GROUP INC | 60 |
| 820013100 | SHARPER IMAGE CORP | 5,136 |
| 821188109 | SHEFFIELD INDUSTRIES INC | 300 |
| 821374105 | SHELBOURNE PPTYS II INC | 30 |
| 823213AA1 | SHENGDATECH INC 6% 06/01/18 CV 144A | 258,000 |
| 824543102 | SHILOH INDUSTRIES INC | 85 |
| 824841407 | SHISEIDO LTD-SPONSORED ADR | 1,812 |
| 825113103 | SHORE GROUP INC | 625 |
| 825211105 | SHORETEL INC | 2,617 |
| 825853AA2 | SIDECO AMERICANA SA 9.125% 12/15/49 144A | 7,000 |
| 825865603 | SIDERURGICA VENEZ SIV-SP ADR | 17 |
| 82620W107 | SIENNA GOLD INC | 167,850 |
| 826428104 | SIERRA PACIFIC RESOURCES | 44,232 |
| 827048109 | SILGAN HOLDINGS INC | 2,357 |

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| 827056102 | SILICON GRAPHICS INCSHR | NPV | 62,724 |
| 827708108 | SILVER EUREKA CORP | | 10 |
| 828395103 | SILVERLEAF RESORTS INC | | 72 |
| 828807BP1 | SIMON PROPERTY GROUP LP 5.75% 12/01/15 | | 44,000 |
| 829322304 | SINGING MACHINE CO INC/THE | | 30 |
| 48122U105 | SISTEMA JSFC-144A SPONS GDR 144A | | 100 |
| 82981P105 | SITI-SITES COM INC | | 895 |
| 830609103 | SKIATRON ELECTRONICS & TV | | 350 |
| 830798401 | SKOLNIKS INC | | 38,959 |
| 83083Y101 | SKY RIDGE RESOURCES LTD | | 71 |
| 831913108 | SMARTIRE SYSTEMS INC | | 300 |
| 831699103 | SMAVE SOLUTIONS INC | | 28 |
| 784487100 | SMC VENTURES INC | | 1,000 |
| 831756AA9 | SMITH & WESSON HOLDING CORP 4% 12/15/ | | 5,500,000 |
| 831858105 | SMITH CORONA CORP | | 11,800 |
| 832248AH1 | SMITHFIELD FOODS INC 7.75% 05/15/13 B | | 250,000 |
| 83364L109 | SOCIETE GENERALE-SPONS ADR | | 838 |
| 83402A107 | SOFTBRANDS INC | | 62 |
| 834022204 | SOFTGUARD SYSTEMS INC | | 500 |
| 83413X203 | SOLAR CAP LLC-UNIT ACC INV | | 66,667 |
| 834912107 | SOLAR TECHNOLOGY CORP | | 470 |
| 834911109 | SOLAR-METRICS INC | | 2,400 |
| 834182AT4 | SOLECTRON CORP 0.5% 02/15/34 CV B | | 58,000 |
| 834263204 | SOLO SERV CORP | | 46,030 |
| 834365405 | SOLOPOINT INC | | 375 |
| 834376121 | SOLUTIA INC WTS K= 07/15/09 144A | | 1,000 |
| 834452104 | SOMATRONICS INC | | 75 |
| 83545GAG7 | SONIC AUTOMOTIVE INC 8.625% 08/15/13 B | | 11,279 |
| 83545G102 | SONIC AUTOMOTIVE INC-CLASS A | | 3,439 |
| 83546Q109 | SONICBLUE INC | | 6,132 |
| 784849AC5 | SONICBLUE INC 5.75% 10/01/03 CV | | 1,167,000 |
| 837841105 | SOUTH FINANCIAL GROUP INC | | 3,132 |
| 841513LH5 | SOUTHEAST HSG-B | | 1,189,596 |
| 841513LA0 | SOUTHEAST HSG-B-MTG | | 743,394 |
| 841513LL6 | SOUTHEAST HSG-MTG-B | | 1,022,099 |
| 841513LD4 | SOUTHEAST HSG-MTG-B | | 933,310 |
| 841513LN2 | SOUTHEAST TX HSG | | 1,205,453 |
| 841513LT9 | SOUTHEAST TX HSG-B-MT | | 1,164,537 |
| 843581505 | SOUTHERN PAC PETRO-SP ADR | | 40 |
| 844544809 | SOUTHMARK CORP | | 40,725 |
| 844902205 | SOUTHWARD VENTURES DEPOSITARY TRUS | | 1 |
| 846396109 | SPAN-AMERICA MEDICAL SYS INC | | 5,000 |
| 78464A771 | SPDR KBW CAPITAL MARKETS ETF | | 650 |
| 78464A763 | SPDR S&P DIVIDEND ETF | | 99 |
| 26439RAQ9 | SPECTRA ENERGY CAPITAL LLC 5.5% 03/01/1 | | 400 |
| 847607108 | SPECTRAVISION INC-CL B | | 248 |
| 848325AB2 | SPENDTHRIFT FARM INC SR S/D REG 12.5% (| | 10,000 |
| 848420105 | SPHERION CORPORATION | | 17,955 |
| 848554101 | SPINTEK GAMING TECHNOLOGIES | | 10,200 |
| 84856M209 | SPIRENT COMMUNICATIONS-ADR | | 2 |
| 849198106 | SPORTSTOWN INC | | 106,705 |
| 850544BS5 | SPRINGFIELD ARPT REF | | 5,000 |

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| 852060AT9 | SPRINT CAPITAL CORP 8.75% 03/15/32 | 17,000 |
| 852061100 | SPRINT NEXTEL CORP | 129,574 |
| 852061AD2 | SPRINT NEXTEL CORP 6% 12/01/16 | 3,000 |
| 784830101 | ST SYSTEMS INC | 1,000 |
| 852328301 | STACEYS BUFFET INC | 107 |
| 852529HG4 | STAFFORD TWP | 45,000 |
| 853626109 | STANDARD MICROSYSTEMS CORP | 906 |
| 854305208 | STANLEY FURNITURE CO INC | 269 |
| 85517P101 | STAR SCIENTIFIC INC | 5,464 |
| 854923109 | STAR TELECOMMUNICATIONS INC | 17,900 |
| 855682100 | STARS TO GO INC | 106,087 |
| 85590AAD6 | STARWOOD HOTELS & RESORTS WORLDWII | 250,000 |
| 857658108 | STATEWIDE BANCORP | 129,772 |
| 857689AV5 | STATION CASINOS INC 6% 04/01/12 | 250,000 |
| 85771N107 | STATORDYNE CORP | 21,360 |
| 784774101 | STEC INC | 13,186 |
| 858127AB9 | STEEL HEDDLE MANUFACTURING CO 10.625' | 250,000 |
| 859166100 | STERLING CHEMICALS INC | 12 |
| 859405201 | STERLING MEDICAL SYSTEMS INC | 400 |
| 861572105 | STONE & WEBSTER INC | 200 |
| 86183Q100 | STONEMOR PARTNERS LP | 250 |
| 86210M106 | STORA ENSO OYJ-SPONS ADR | 4,760 |
| 862280104 | STOTLER GROUP INC | 39,165 |
| 862542107 | STOX.COM INC | 3,000 |
| 862682101 | STRATA SEARCH | 10 |
| 862719101 | STRATEGIC GLOBAL INCOME FUND | 60 |
| 86279P107 | STRATERA INC | 1 |
| 862811VZ6 | STRATFORD | 95,000 |
| 863238101 | STREAMLOGIC CORP | 5,000 |
| 863317103 | STRINGS LTD | 1,200 |
| 863451100 | STROUDS INC | 10,000 |
| 86359BAT8 | STRUCTURED ASSET SECURITIES CORP 4.9% | 500,000 |
| 863573JL6 | STRUCTURED MORTGAGE ASSET RESIDENT | 1,000 |
| 863583209 | STRUTHERS INDUSTRIES INC | 255 |
| 863902102 | STUDENT LOAN CORP | 334 |
| 864222203 | STYLES ON VIDEO INC | 5,942 |
| 864482104 | SUBURBAN PROPANE PARTNERS LP | 1,000 |
| 86562M100 | SUMITOMO MITSUI-UNSPONS ADR | 700 |
| 865625206 | SUMITOMO TRUST & BANK-SP ADR | 4,062 |
| 865646103 | SUMMER INFANT INC | 200 |
| 866203NK4 | SUMMIT | 100,000 |
| 86606G101 | SUMMIT FINANCIAL GROUP INC | 45 |
| 866749203 | SUN FINANCING I 7% 05/01/28 CV PFD 144A | 56,700 |
| 866876105 | SUN STATE SVGS & LN ASSN-ARIZ | 130,218 |
| 867071102 | SUNBEAM CORP-DEL NEW | 25 |
| 866925100 | SUNBELT NURSERY GROUP INC | 1,222 |
| 867229106 | SUNCOR ENERGY INC | 195 |
| 867328502 | SUNESIS PHARMACEUTICALS INC | 9,729 |
| 86770T103 | SUNRISE ENERGY RESOURCES INC | 20 |
| 867903106 | SUNRISE SAVINGS & LOAN-CL A | 11,680 |
| 86769L103 | SUNRISE TECHNOLOGIES INTL | 406 |
| 867833501 | SUNSHINE MNG & REFNG CO | 3,929 |

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| 867908105 | SUNSTAR INTL INC | 300 |
| 867925109 | SUNSTYLE CORP | 922 |
| 86800CAC8 | SUNTECH POWER HOLDINGS CO LTD 0.25% | 38,000 |
| 868047101 | SUPERCOMPUTING SOLUTIONS INC | 80,290 |
| 86825Q104 | SUPERIOR OFFSHORE INTERNATIO | 15 |
| 868365107 | SUPERIOR TELECOM INC | 10,000 |
| 86837X105 | SUPERIOR WELL SERVICES INC | 3,455 |
| 868446204 | SUPERMARKETS GENERAL HOLDING 3.52% 1 | 140,786 |
| 868581109 | SUPERWIPES INC | 100 |
| 86859F107 | SUPREMA SPECIALTIES INC | 110 |
| 868607102 | SUPREME INDS INC-CLASS A | 129 |
| 86863P109 | SUPREME RESOURCES LTD | 1,692 |
| 86866R102 | SUREBEAM CORP CL A | 2,316 |
| 868861204 | SURGUTNEFTEGAZ-SP ADR | 4,000 |
| 86943W207 | SUTTON CAPITAL TRUST III 4.248% PERP PFI | 16 |
| 86943X205 | SUTTON CAPITAL TRUST IV 3.97% 12/29/49 PI | 11 |
| 00254EFD9 | SVENSK EXPORTKREDIT AB 0% 08/09/10 BSK | 110,000 |
| 00254ECN0 | SVENSK EXPORTKREDIT AB 0% 12/18/08 bskt | 5,050,000 |
| 870195104 | SWEDBANK AB-ADR | 133 |
| 87089AAA6 | SWISS RE CAPIT 6.854% PERP 144A VAR SWI | 2,623,678 |
| 871013108 | SWISSCOM AG-SPONSORED ADR | 2,042 |
| 871130AB6 | SYBASE INC 1.75% 02/22/25 CV | 3,000 |
| 871503108 | SYMANTEC CORP | 6,555 |
| 87150R105 | SYMBIAT INC | 341 |
| 871504106 | SYMBION INC/AZ | 13,450 |
| 871512208 | SYMBOLICS INC | 300 |
| 871943106 | SYMPLEX COMMUNICATIONS CORP | 500 |
| 871578100 | SYNCRONYS SOFTCORP | 1,000 |
| 871559100 | SYN-TREK INC | 25,000 |
| 87164M100 | SYNVISTA THERAPEUTICS INC | 94 |
| 871633JX2 | SYOSSET CSD-UNREF-B | 5,000 |
| 871655106 | SYPRIS SOLUTIONS INC | 839 |
| 871660106 | SYQUEST TECHNOLOGY INC | 6,100 |
| 871839205 | SYSTEM SOFTWARE ASSOC INC | 1,875 |
| 871896205 | SYSTEMS CONNECTIONS GROUP PLC-ADR | 150 |
| 872450200 | T I C INDUSTRIES | 11 |
| 87377Q104 | TAG GROUP INC/THE | 810 |
| 874039100 | TAIWAN SEMICONDUCTOR-SP ADR | 99,537 |
| 874229107 | TALENT ALLIANCE INC | 1 |
| 874262108 | TALISMAN MINES LTD | 3,000 |
| 87484D103 | TAM SA-SPONSORED ADR | 200 |
| 875378101 | TANDY BRANDS ACCESSORIES INC | 7 |
| 875465403 | TANGER FACTORY OUTLET CENTERS 7.5% F | 21 |
| M8737E108 | TARO PHARMACEUTICAL INDUS | 22 |
| 876553306 | TASTY BAKING CO | 34 |
| 70336G102 | TATHAM OFFSHORE INC | 1,395 |
| 872351408 | TDK CORP-SPONSORED ADR | 1,178 |
| 872363106 | TDX CORP | 33,000 |
| 878227107 | TECFIN CORP | 9,000 |
| 878546209 | TECHNIP SA | 23 |
| 87873C104 | TECHNOLOGY TRANSFER INC | 1,179 |
| 878895200 | TECUMSEH PRODUCTS CO-CL A | 7,654 |

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| 878895101 | TECUMSEH PRODUCTS CO-CL B | 55 |
| 879002103 | TEECO PROPERTIES -LP | 3,518 |
| 879078103 | TEJAS OIL & GAS CO | 25 |
| 87910PAH3 | TEKNI-PLEX INC 8.75% 11/15/13 | 25,000 |
| 006847305 | TELCOVE INC 12.875% 10/15/07 PFD B | 2 |
| 879246AB2 | TELE NORTE LESTE PARTICIPACOES SA 8% | 70,000 |
| 87927P200 | TELECOM HOLDERS TRUST | 628 |
| 87927Y201 | TELECOM ITALIA SPA-SPON ADR | 4,609 |
| 879403707 | TELEFONOS DE MEXICO-SP ADR A | 77 |
| 879422103 | TELEGROUP INC | 15,263 |
| 87942L101 | TELEHUBLINK CORP | 35,000 |
| 87944M107 | TELEMETRIX INC | 6,265 |
| 879458107 | TELEPHONICS OFFICE TECHNOLOGIES INC | 150 |
| 879908101 | TELESPHERE | 329,507 |
| 879925204 | TELETIMER INTERNATIONAL INC | 3 |
| 87960H107 | TELICONICS INC | 1,974 |
| 87959Y103 | TELIGENT INC-CL A | 380 |
| 879603108 | TELKOM SOUTH AFRICA-SPON ADR | 6 |
| 879681203 | TELLUS INDUSTRIES INC | 9 |
| 87969N204 | TELSTRA CORP-ADR | 1,287 |
| 87971M202 | TELUS CORPORATION -NON VOTE | 1,412 |
| E90215109 | TELVENT GIT SA | 443 |
| 87972KAW6 | TEMECULA CFD #03-1-A | 50,000 |
| 879704104 | TEMP STIK ORD | 2,000 |
| 87975P102 | TEMPE TRANSIT AUTHORITY INC | 1,000 |
| 880183108 | TEMPLET INDUSTRIES INC | 200 |
| 880647102 | TENNIS LADY INC | 18,056 |
| 881005201 | TERRA NITROGEN COMPANY LP | 206 |
| 881575302 | TESCO PLC-SPONSORED ADR | 281 |
| 881609101 | TESORO CORP | 74,805 |
| 881612105 | TESSERACT GROUP INC/THE | 5,000 |
| 882147101 | TEXAS AMERICAN BANCSHARES | 200 |
| 882610108 | TEXAS PACIFIC LAND TRUST | 108 |
| 88283LEG7 | TEXAS ST TRANS COMMN | 100,000 |
| 883203200 | TEXTRON INC 2.08% PERP CV PFD A | 18 |
| 88321N106 | TGFIN HOLDINGS INC | 2,490 |
| 883375107 | THERAGENICS CORP | 594 |
| 883380107 | THERATECH INC-NEV | 1,000 |
| 883435AF6 | THERMADYNE HOLDINGS CORP 10% 02/01/14 | 25,000 |
| 88360H101 | THERMO TECH TECHNOLOGIES | 5,000 |
| 885183103 | THORIUM POWER LTD | 100,000 |
| 885197103 | THORN PLC-SPONSORED ADR OLD | 37 |
| 88575Q201 | THREE SHADES FOR EVERYBODY INCNEW | 1 |
| 885807206 | THRESHOLD PHARMACEUTICALS | 51 |
| 886042100 | THUNDER GROUP INC/THE | 4,412 |
| 886307107 | TIANRONG INTERNET PRODUCTS | 3,200 |
| 88630G107 | TIANRONG MEDICAL GROUP INC | 1,000 |
| 886423102 | TIDEWATER INC | 3,671 |
| 886547108 | TIFFANY & CO | 36,048 |
| 156884G36 | TIGER 0% 08/15/14 | 41,000 |
| 88830R101 | TITAN MACHINERY INC | 1,223 |
| 880459R61 | TN HSG RES INT-L7 | 25,000 |

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| 880459B35 | TN HSG-AMT-2A-HMOWNRS | 4,350,000 |
| 880459WL2 | TN HSG-RESIDL-L13 | 20,000 |
| 880459D74 | TN HSG-RI-03-L32J | 10,000 |
| 872960109 | TNS INC | 1,070 |
| 69365W103 | TOBA PULP LESTARI TBK-SP ADR | 227 |
| 889039103 | TODD SHIPYARDS CORP | 93 |
| 889396JE8 | TOLEDO WTRWKS-REF/IMP | 4,800 |
| 890030208 | TOMKINS PLC-SPONSORED ADR | 9,103 |
| 890176FF2 | TONAWANDA CITY-A | 50,000 |
| Y8897Y305 | TOP SHIPS INC | 7 |
| 890537301 | TOPAZ GROUP INC | 3,000 |
| 890747207 | TOPPAN PRINTING-UNSPONS ADR | 484 |
| 890910102 | TOPS APPLIANCE CITY INC | 1,000 |
| 891013104 | TORCH ENERGY ROYALTY TRUST | 1,000 |
| 89235K105 | TORREYPINES THERAPEUTICS INC | 44 |
| 89147U100 | TORTOISE ENERGY CAPITAL CORP | 3,000 |
| 89147U308 | TORTOISE ENERGY CAPITAL CORP 8.738% P | 1 |
| 891495103 | TOTAL ASSETS PROTECTION INC | 41,285 |
| 891539108 | TOUCH AMERICA HOLDINGS INC | 3,800 |
| 89155B101 | TOUR CFG INC | 20,000 |
| 891707101 | TOWER AUTOMOTIVE | 50,875 |
| 892331307 | TOYOTA MOTOR CORP -SPON ADR | 4,667 |
| 89233PY91 | TOYOTA MOTOR CREDIT CORP 4.93% 06/27/1 | 1,044,000 |
| 892376LF9 | TRACY FACS-#99-2 S MA | 25,000 |
| 892682204 | TRADITIONAL INDS | 75,370 |
| 892781105 | TRAILBLAZER OIL & GAS INC | 5,855 |
| 87613YAB7 | TRAINS 6.814% 01/15/12 144A 144a VAR | 10,000 |
| 893349803 | TRANS WORLD AIRLINES INC 0.05% PERP PF | 10 |
| 89352HAC3 | TRANSCANADA PIPELINES LTD 6.35% 05/15/6 | 20,000 |
| 893636100 | TRANSDERM LABORATORIES CORP | 50 |
| 89365K206 | TRANSGENOMIC INC | 3,731,496 |
| 89376P103 | TRANSMEDIA ASIA PACIFIC INC | 4,700 |
| 893764100 | TRANSMEDIA EUROPE INC | 1,250 |
| 893881102 | TRANSPORTATION EQUITIES NV | 43 |
| 893895201 | TRANSTEXAS GAS CORP CL A | 45 |
| 894065101 | TRANSWITCH CORP | 3,248 |
| 894688100 | TREESOURCE INDUSTRIES INC | 10,000 |
| 89556L104 | TRI D AUTOMOTIVE LTD | 170 |
| 896121100 | TRICORD SYSTEMS INC | 50,774 |
| 89557H102 | TRI-NATIONAL DEVELOPMENT CRP | 1,000 |
| 896438306 | TRINITY BIOTECH PLC-SPON ADR | 28 |
| 896682200 | TRINTECH GROUP PLC-SPON ADR | 55 |
| 896916103 | TRIONICS INC | 1,000 |
| 896925203 | TRISM INC | 2,203 |
| 896775103 | TRITON NETWORK SYSTEMS INC | 260 |
| 897124103 | TROUND INTERNATIONAL INC | 1,000 |
| 89732M109 | TROY GOLD & MINERAL CORP | 60 |
| 872918107 | TSL HOLDINGS INC | 1,391,127 |
| 873054209 | TU INTERNATIONAL INC | 300 |
| 899697AM8 | TUMWATER OFFC PPTYS | 75,000 |
| 899729107 | TUNDRA GOLD MINES | 5,000 |
| 900145103 | TURKISH INVESTMENT FUND | 25 |

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| 873063309 | TV COMMUNICATIONS NETWORK | 564 |
| 873061105 | TVC TELECOM INC | 1,200 |
| 87307X104 | TVMAX HOLDINGS INC | 20,760 |
| 901166108 | TWEEN BRANDS INC | 57 |
| 90130TAK6 | TWENTY-FIFTH AVE STD | 200,000 |
| 901769109 | TWIND ENERGY ORD | 5,000 |
| 902068105 | TWO PESOS INC | 182,160 |
| 90211N105 | TWO WAY TV INC | 10,341 |
| 8827202S3 | TX ADJ-REF-TXB-FD I | 100,000 |
| 882720TE5 | TX ST-VETS HSG-II-C1 | 4,175,000 |
| 882854KF8 | TX WTR ST REVOLV-SR-A | 75,000 |
| 882854JX1 | TX WTR ST REVOLV-SR-A | 20,000 |
| G9144P105 | TYCO ELECTRONICS LTD | 8,803 |
| 902118BK3 | TYCO INTERNATIONAL GROUP SA 6% 11/15/1 | 275,000 |
| 902494AP8 | TYSON FOODS INC 3.25% 10/15/13 CV | 1,305,000 |
| 912325AD9 | U S OFFICE PRODUCTS CO CONV SUB NOTE | 15,000 |
| 902948108 | U S PLASTIC LUMBER CORP | 500 |
| 91272D309 | U S TECHNOLOGIES INC NEW | 1,000 |
| 912899408 | U S WIRELESS DATA INC CL A NEW | 2,868 |
| 902549708 | UAL CORP/OLD 12.25% PERP PFD B | 1,334 |
| 902636109 | UCN INC | 739 |
| 902646108 | UDC HOMES INC | 43,331 |
| 74347R776 | ULTRA BASIC MATERIALS PROSHA | 23 |
| 74347R743 | ULTRA FINANCIALS PROSHARES | 42,279 |
| 903914109 | ULTRA PETROLEUM CORP | 2,166 |
| 74347R107 | ULTRA S&P500 PROSHARES | 905 |
| 74347R693 | ULTRA TECHNOLOGY PROSHARES | 101 |
| P94398107 | ULTRAPETROL (BAHAMAS) LTD | 48,767 |
| 904011103 | ULTRSCIENCES INC | 100 |
| 74347R867 | ULTRASHORT DOW30 PROSHARES | 54,882 |
| 74347R859 | ULTRASHORT MIDCAP400 PROSHAR | 305 |
| 74347R552 | ULTRASHORT REAL ESTATE PROSH | 53,561 |
| 74347R834 | ULTRASHORT RUSSELL2000 PROSH | 776 |
| 904202108 | UMEMBER.COM INC | 288 |
| 904214103 | UMPQUA HOLDINGS CORP | 5,599 |
| 904270105 | UNAPIX ENTERTAINMENT INC | 5,000 |
| 904764AG2 | UNILEVER CAPITAL CORP 7.125% 11/01/10 | 2,000 |
| 904788106 | UNIMAR CO-INDONESIAN PRT UTS | 500 |
| 905411EB6 | UNION BEACH | 12,500 |
| 907818108 | UNION PACIFIC CORP | 10,783 |
| 907818CZ9 | UNION PACIFIC CORP 5.75% 11/15/17 | 20,000 |
| 909163107 | UNIROYAL TECHNOLOGY CORP | 22,000 |
| 909205106 | UNISOURCE ENERGY CORP CO | 7,694 |
| 909214BJ6 | UNISYS CORP 8% 10/15/12 | 250,000 |
| 909870AC1 | UNITED COS FINANCIAL CORP 8.375% 07/01/C | 7,760,000 |
| 910190107 | UNITED DIVERSIFIED CORP | 100 |
| 910202100 | UNITED DUVEX OIL & MINERALS | 25 |
| 910204106 | UNITED EDUCATION & SOFTWARE | 2,314 |
| 910324102 | UNITED FINANCIAL GROUP (DEL) | 67 |
| 910756105 | UNITED KENO HILL MINES LTD | 750 |
| 910858406 | UNITED MERCHANTS & MANUFACTURERS IN | 1,192,780 |
| 910858307 | UNITED MERCHANTS & MANUFACTURERS IN | 18,909 |

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| 911312AF3 | UNITED PARCEL SERVICE INC 2.02% 02/28/53 | 600,000 |
| 91136P100 | UNITED RENT-ALL INCORPORATED | 1,336 |
| 911460103 | UNITED SECURITY BANCSHARE/CA | 211 |
| 911459105 | UNITED SECURITY BANCSHARES | 34 |
| 911922102 | UNITED STATES LIME & MINERAL | 101 |
| 91232N108 | UNITED STATES OIL FUND LP | 12,561 |
| 913017109 | UNITED TECHNOLOGIES CORP | 8,586 |
| 913201109 | UNITED WESTERN BANCORP INC | 17,500 |
| 91324P102 | UNITEDHEALTH GROUP INC | 6,223 |
| 913287108 | UNITRONIX CORP | 6,400 |
| 913298105 | UNITY HEALTHCARE HOLDING CO INC | 84,800 |
| 914085AA3 | UNIV ATHLETIC ASSN | 325,000 |
| 91412FJ99 | UNIV CA-UNREF-UCLA-A | 75,000 |
| 914438CG9 | UNIV MA VAR-SR-GTD-A | 1,000,000 |
| 913456109 | UNIVERSAL CORP/VA | 4,289 |
| 91349P103 | UNIVERSAL EXPRESS INC | 200,000 |
| 913756300 | UNIVERSAL MONEY CENTERS-W/I | 9,375 |
| 913839AA4 | UNIVERSAL STANDARD HEALTHCARE INC 8.2 | 180,000 |
| 914101100 | UNIVERSITY BANK N.A. NEWTON MASS | 99,686 |
| 91411XAA7 | UNIVERSITY MED & DENTISTRY NJ | 50,000 |
| 915271100 | UNIVEST CORP OF PENNSYLVANIA | 597 |
| 87924Y105 | UNKNOWN ISSUER PFD | 7 |
| 915431308 | UPLAND MINERALS & CHEMS CORP | 1 |
| 915436109 | UPM-KYMMENE OYJ-SPONS ADR | 7,327 |
| 916277HR0 | UPPER OCCOQUAN SWR-RF | 300,000 |
| 917246209 | URETHANE TECHNOLOGIES INC | 300 |
| 917273104 | UROLOGIX INC | 91 |
| 917286106 | URSTADT BIDDLE PROPERTIES | 70 |
| 902973304 | US BANCORP | 10,596 |
| 90334M109 | US INTERACTIVE INC | 7,400 |
| 912325305 | US OFFICE PRODUCTS CO-NEW (RESTRICTE | 9,630 |
| 36867M107 | US WASTE GROUP | 125 |
| 90339C106 | US WIRELESS CORP | 5,000 |
| 90329A102 | USA BANCORP INC | 49,200 |
| 902928100 | USA CLASSIC INC | 119,156 |
| 90341G103 | USA MOBILITY INC | 10,630 |
| 90328S500 | USA TECHNOLOGIES INC | 172 |
| 903307205 | USB CAPITAL VIII 6.35% 12/29/65 PFD 1 | 60 |
| 903300200 | USB CAPITAL XI 6.6% 09/15/66 PFD | 27 |
| 903305209 | USB CAPITAL XII 6.3% 02/15/67 PFD | 40 |
| 90333EAC2 | USEC INC 3% 10/01/14 CV | 4,000 |
| 917311805 | USINTERNETWORKING INC | 13,088 |
| 90336N204 | USN COMMUNICATIONS INC | 100 |
| 912833CW8 | UST 0% 08/15/09 | 1,000 |
| 912828DV9 | UST 4.125% 05/15/15 10YR | 6,000 |
| 917436CZ8 | UT SFM-VAR-G2-CL I | 11,970,000 |
| 917488108 | UTAH MEDICAL PRODUCTS INC | 20 |
| 91759P106 | UTEK CORP | 435 |
| 918076100 | UTSTARCOM INC | 25,248 |
| 927781CQ5 | VA CLG-B-21ST CENTURY | 6,520,000 |
| 92817FJ23 | VA SCH FINIG-A-1997 | 17,300 |
| 918828AK0 | VAL VERDE USD REF-JR | 20,000 |

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| 919209AN6 | VALLEJO PUB FIN TAX-A | 5,000 |
| 919720102 | VALLEY INDUSTRIES INC | 113,900 |
| 919794123 | VALLEY NATIONAL BANCORP-CW15 | 9 |
| 920383106 | VALUE ADDED COMMUNICATIONS | 196,175 |
| 92038N102 | VALUE AMERICA INC | 5,500 |
| 919902106 | VALUE MERCHANTS INC | 1 |
| 92047F108 | VALUE TRADING ORD | 28,751 |
| 919910109 | VALUESTAR CORP | 5,000 |
| 92201B307 | VANGUARD AIRLINES INC | 160 |
| 922042858 | VANGUARD EMERGING MARKET ETF | 58 |
| 922908736 | VANGUARD GROWTH ETF | 130 |
| 922206107 | VARIAN INC | 3,259 |
| 918194101 | VCA ANTECH INC | 4,773 |
| 922392105 | VECTOR AUTOMATION INC | 300 |
| 92257TAA1 | VELOCITY EXPRESS CORP 18% 12/30/10 UNIT | 12,889,630 |
| 92257K102 | VELOCITYHSI INC | 283 |
| 92260R102 | VENCOR INC | 19,700 |
| P97475AG5 | VENEZUELA GOVERNMENT INTERNATIONAL | 336,500 |
| 922646AS3 | VENEZUELA GOVERNMENT INTERNATIONAL | 1,392,200 |
| 92276F100 | VENTAS INC | 4,667 |
| 92326YAF6 | VENTURE HOLDINGS CO LLC 11% 12/31/49 | 4,700,000 |
| 92326YAD1 | VENTURE HOLDINGS CO LLC 9.5% 07/01/05 B | 3,250,000 |
| 923434203 | VERIT INDUSTRIES | 3,400 |
| 92407M206 | VERMILLION INC | 48 |
| 924784NK3 | VERO BCH ELEC-RF-A-6/ | 125,000 |
| 924905102 | VERONEX TECHNOLOGIES INC | 29 |
| 92531L108 | VERSO PAPER CORP | 225 |
| 925313108 | VERSUS TECHNOLOGY INC | 500 |
| 92532F100 | VERTEX PHARMACEUTICALS INC | 14,674 |
| 925391104 | VESTA INSURANCE GROUP INC | 691 |
| 925458101 | VESTAS WIND SYSTEMS-UNSP ADR | 163 |
| 92549X201 | VESTIN REALTY MORTGAGE II | 72 |
| 918204108 | VF CORP | 34,529 |
| 927676CS3 | VI PUB FIN ETM-A | 5,000 |
| 92553M109 | VIANET TECHNOLOGIES INC | 870 |
| 925529208 | VIATEL INC | 4,150 |
| 926555103 | VIDEO DISPLAY CORP | 100 |
| 92658X109 | VIDEOPROPULSION INC | 1,200 |
| 926645102 | VIENNA CORP | 900 |
| 926734401 | VIGNETTE CORPORATION | 9,552 |
| 92763R104 | VIRAGE LOGIC CORPORATION | 81 |
| 927804EZ3 | VIRGINIA ELECTRIC AND POWER CO 5.4% 01 | 500,000 |
| 92823T108 | VIRNETX HOLDING CORP | 96 |
| 481087AC8 | VISANT CORP 7.625% 10/01/12 | 25,000 |
| 92832C104 | VISIONAMERICA INC | 500 |
| 92830S101 | VISIONGLOBAL CORP | 1,000 |
| 927912105 | VISION-SCIENCES INC | 4,923 |
| 92831R128 | VISKASE COS INC -CW10 | 130 |
| 918255100 | VIST FINANCIAL CORP | 35 |
| 927926303 | VISTA GOLD CORP | 1,594 |
| 92839U107 | VISTEON CORP | 19 |
| 928497106 | VITESSE SEMICONDUCTOR CORP | 7 |

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| 92855S101 | VIVO PARTICIPACOES SA-ADR | 4,494 |
| 92857WAM2 | VODAFONE GROUP PLC 5.5% 06/15/11 | 2,000 |
| 92857W209 | VODAFONE GROUP PLC-SP ADR | 7,650 |
| 92861T101 | VOICEFLASH NETWORKS INC | 8,000 |
| 928703107 | VOLT INFO SCIENCES INC | 28 |
| 92886T201 | VONAGE HOLDINGS CORP | 979 |
| 917919102 | VSM MEDTECH LTD | 15,000 |
| 918346107 | VTN CORP | 27,500 |
| 955232DQ3 | W PATTERSON FIN-01-1B | 15,000 |
| 955232BN2 | W PATTERSON FING-1-1A | 80,000 |
| 955641CL7 | W SACRAMENTO FING-F | 50,000 |
| 955656EK5 | W SACRAMENTO TAX-14 | 90,000 |
| 93877MAS5 | WA CONVENTION CTR SR | 3,600 |
| 92927K102 | WABCO HOLDINGS INC | 25,031 |
| 92976GAE1 | WACHOVIA BANK NA 5.6% 03/15/16 | 500,000 |
| 92978U207 | WACHOVIA CAPITAL TRUST IV 6.375% 03/01/16 | 26 |
| 92976WBA3 | WACHOVIA CORP 5.7% 08/01/13 MTN | 2,000 |
| 92977V206 | WACHOVIA PREFERRED FUNDING CORP 7.25% 03/01/13 | 231 |
| 930569991 | WAHLCO ENVIRONMENTAL SYSTEMS ESCRC | 100 |
| 931804108 | WALKER TELECOMMUNICATIONS CORP | 850 |
| 932889GN2 | WALNUT VLY SD-A | 50,000 |
| 932900103 | WALRON MINERALS CORPORATION | 125 |
| 934390105 | WARNACO GROUP INC-CL A | 4,000 |
| 936750108 | WARWICK VALLEY TELEPHONE CO | 17 |
| 938862109 | WASHINGTON GROUP INTL | 800 |
| 93933VAY4 | WASHINGTON MUTUAL BANK/HENDERSON N | 2,000,000 |
| 939322103 | WASHINGTON MUTUAL INC | 94,823 |
| 942044KM9 | WATERTOWN | 20,000 |
| 942683AC7 | WATSON PHARMACEUTICALS INC 1.75% 03/15/10 | 9,000 |
| 944037100 | WAVVE TELECOMMUNICATIONS INC | 1,000 |
| 944097LQ5 | WAXAHACHIE ISD CAB-PR | 1,000,000 |
| 94769A101 | WEBLINK WIRELESS INC CL A | 20,550 |
| 94845V103 | WEBVAN GROUP INC | 829,933 |
| 948774104 | WEIRTON STEEL CORP | 480 |
| 949515100 | WELLINGTON COMMUNICATIONS INTERNATIONAL | 34 |
| 949702104 | WELLMAN INC | 264 |
| 949900104 | WELLS AMERICAN CORP | 30,320 |
| 949746FA4 | WELLS FARGO & CO 3.5518% 05/01/09 | 13,000 |
| 94976Y207 | WELLS FARGO CAPITAL IV 7% 09/01/31 PFD | 2,000 |
| 94979P203 | WELLS FARGO CAPITAL IX 5.625% 04/08/34 PI | 67 |
| 94985V202 | WELLS FARGO CAPITAL XII 7.875% 03/15/68 F | 122 |
| 94975CAL1 | WELLS FARGO FINANCIAL INC 5.5% 08/01/12 | 1,000,000 |
| 949760AU6 | WELLS FARGO MORTGAGE BACKED SECURITIES | 25,000 |
| 94984EAU6 | WELLS FARGO MORTGAGE BACKED SECURITIES | 65,000 |
| 94984HAA3 | WELLS FARGO MORTGAGE BACKED SECURITIES | 75,000 |
| 950246108 | WELLSTEAD INDUSTRIES INC | 19,120 |
| 950817106 | WESCO FINANCIAL CORP | 1 |
| 95736ULD4 | WESTCHESTER CNTY-RF-D | 35,000 |
| 957785207 | WESTERN BELL COMMUNICATIONS | 1,112 |
| 957918105 | WESTERN CANADA BEVERAGE CORP | 1,600 |
| 959802109 | WESTERN UNION CO | 1,579 |
| 959835109 | WESTERN UNITED MINES INC | 400 |

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| 960838100 | WESTMORE INTERNATIONAL INC | 4,900 |
| 961238102 | WESTPOINT STEVENS INC | 1,000 |
| 963341102 | WHIRLWIND MARKETING INC | 14,645 |
| 963801105 | WHITE ELECTRONIC DESIGNS | 154 |
| 964470108 | WHITE RIVER PETROLEUM CORP | 4 |
| 965042104 | WHITEHALL ENTERPRISES INC | 14,000 |
| 966387102 | WHITING PETROLEUM CORP | 23,125 |
| 966387AC6 | WHITING PETROLEUM CORP 7.25% 05/01/13 | 5,000 |
| 929248508 | WHX CORP | 151 |
| 929248300 | WHX CORP/OLD 3.75% PERP CV PFD B | 1,827 |
| 929248409 | WHX CORPORATION NEW | 133 |
| 977056X54 | WI ST-REF-1 | 150,000 |
| 968077206 | WILD BRUSH ENERGY INC | 1 |
| 969199108 | WILLBROS GROUP INC | 1,093 |
| 969219203 | WILLCOX & GIBBS INC-A | 689 |
| 9692199C0 | WILLCOX & GIBBS OMC ST SUB NT SER-B ES | 220,000 |
| 552075AC7 | WILLIAM LYON HOMES INC 7.5% 02/15/14 | 198 |
| 9694559A4 | WILLIAMS COMMUNICATIONS GROUP -ESCR | 180,000 |
| 9694559B2 | WILLIAMS COMMUNICATIONS GROUP INC 10 | 60,000 |
| 969455104 | WILLIAMS COMMUNICATIONS GROUP INC-CL | 243,856 |
| 969457100 | WILLIAMS COS INC | 17,572 |
| 969457BK5 | WILLIAMS COS INC 8.125% 03/15/12 | 250,000 |
| 97111W101 | WILLOW FINANCIAL BANCORP INC | 2,998 |
| 971807102 | WILMINGTON TRUST CORP | 7,694 |
| 973606106 | WINDSOR HOLDING CORP | 350 |
| 974250102 | WINMARK CORP | 2 |
| 974282303 | WINN ENTERPRISES-CL A | 25 |
| 974282105 | WINN ENTERPRISES-CL B SBI | 50 |
| 974900102 | WINNERS CIRCLE MANAGEMENT IN | 200 |
| 975460106 | WINSLOW TECHNOLOGY INC | 340 |
| 975515875 | WINSTAR COMM 7 PREF | 21,450 |
| 975515AX5 | WINSTAR COMMUNICATIONS INC 12.75% 04/ | 44,000 |
| 97653L208 | WIRELESS HOLDRS TRUST | 24 |
| 976826305 | WISCONSIN POWER & LIGHT CO 4.5% PERP I | 10 |
| 977011105 | WISCONSIN REIT SBI | 100 |
| 97750V109 | WIZZARD SOFTWARE CORP | 16 |
| 969281CM4 | WM S HART UHSD 2002-1 | 220,500 |
| 978093102 | WOLVERINE TUBE INC | 43 |
| 978842102 | WOODBRIIDGE HOLDINGS CORP | 821 |
| 981386105 | WORKINGMENS CO-OP BANK | 2 |
| 981402100 | WORKSTREAM INC | 85 |
| 981419104 | WORLD ACCEPTANCE CORP | 2,858 |
| 98141A101 | WORLD ACCESS INC | 182 |
| 981430101 | WORLD CALLNET INC | 1,500 |
| 981537103 | WORLD WIDE PATENTS LIMITED | 500 |
| 98156Q108 | WORLD WRESTLING ENTMTNT INC-A | 39,465 |
| 98157D106 | WORLDCOM INC-GA NEW WORLDCOM GROU | 477,501 |
| 981902109 | WORLDS OF WONDER INC | 78 |
| 98155T103 | WORLDWIDE COLLECTIONS FUND INC | 10,200 |
| 981588403 | WORLDWIDE FOREST PRODUCTS INC NEW | 532 |
| 981604101 | WORLDWIDE WEB NETWORKX CORP | 200 |
| 98211W108 | WPT ENTERPRISES INC | 94 |

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| 92932Q102 | WSI INDUSTRIES INC | 700 |
| 92934F104 | WSP HOLDINGS LTD-ADR | 90 |
| 01071G114 | WTS ALLADDIN GAMING | 6,000 |
| 024490153 | WTS AMERICAN BANKNOTE CORP EQUITY | 2 |
| 211914130 | WTS CONVERGENT COMMUNICATIONS INC 1 | 30,000 |
| 362359101 | WTS GT GROUP TELECOM INC EXP 2/1/2010 | 15,616 |
| 52520L394 | WTS LBEF CALL WARRANT INDIAN BANK 144 | 7,500,000 |
| 52520L436 | WTS LBEF CHINA LOW EXER PRICE WT ON | 7,000,000 |
| 52520L147 | WTS LBEF CHINA LOW EXERC PRICE WT 144 | 10,000,000 |
| 52522M283 | WTS LEHMAN BRO(LUX) SA CALL WTS ON | 2,498,392 |
| 52520L659 | WTS LEHMAN BROS EQ. FINANCENAXSB IND | 2,000,000 |
| 52520L691 | WTS LEHMAN BROS EQ. FINANCENMAST INC | 5,000,000 |
| 52520L683 | WTS LEHMAN BROS EQ. FINANCENMICE IND | 300,000 |
| 52520L519 | WTS LEHMAN BROS EQTY FIN SAINDIAN LOV | 1,250,000 |
| 52520L626 | WTS LEHMAN BROS EQUITY FIN S.ANSUEL IN | 1,000,000 |
| 52520L477 | WTS LEHMAN BROS EQUITY FIN SA IND LOW | 7,500,000 |
| 52520L378 | WTS LEHMAN BROS LUXEMBOURG EQUITY F | 12,500,000 |
| 52522M267 | WTS LEHMAN BROTHERS (LUXEMBOURG) | 30,000,000 |
| 52522M275 | WTS LEHMAN BROTHERS (LUXMB)EQUITY FI | 4,500,000 |
| 70321G117 | WTS PATHNET INC | 31,200 |
| 721506111 | WTS PILLOWTEX CORPORATION NEW | 273,800 |
| 752196113 | WTS RAND INFORMATION SYSTEMS INC | 20 |
| 817917115 | WTS SEVEN SEAS PETE INC | 17 |
| 82966U186 | WTS SIRIUS SATELLITE RADIO INC 3RD TRAN | 525,000 |
| 82966U178 | WTS SIRIUS SATELLITE RADIO INC 144A | 1,050,000 |
| 834376139 | WTS SOLUTIA INC | 11,169 |
| 867071128 | WTS SUNBEAM CORP DEL NEW | 41,257 |
| 983024100 | WYETH | 9,416 |
| G31611109 | XCELERA INC | 400 |
| 983701103 | XCL LTD | 1,666 |
| 98411C100 | XENOPORT INC | 37 |
| 984121BL6 | XEROX CORP 7.125% 06/15/10 | 250,000 |
| 98420A103 | XETHANOL CORP | 8,100 |
| 983764101 | XO COMMUNICATIONS INC | 92 |
| 983764408 | XO COMMUNICATIONS INC/OLD 14% 02/01/09 | 30,023 |
| 984126102 | XONICS INC -CL A | 1,265 |
| 984141101 | XTENT INC | 76 |
| 984149104 | XYBERNAUT CORP | 5,629 |
| 984190108 | Y & A GROUP INC | 18,450 |
| 98462Y100 | YAMANA GOLD INC | 130,009 |
| 984872101 | YARDIS CORP | 5,400 |
| 985834100 | YES! ENTERTAINMENT INC | 1,500 |
| 986392JU3 | YORK COUNTY HOSPITAL AUTHORITYPA | 25,000 |
| 987048105 | YORK RESEARCH CORP | 1,000 |
| 987818101 | YOUTHLINE USA INC | 1,200 |
| 985577AA3 | YRC WORLDWIDE INC 5% 08/08/23 CV * | 56,000 |
| 98839UAS3 | YUCAIPA TAX FACS 98-1 | 30,000 |
| 988478103 | YUKON ENERGY CORP | 3,200 |
| 989001102 | ZANA ACQUISITION CO | 100 |
| 98906R208 | ZANETT INC | 50 |
| 98906Q101 | ZANY BRAINY INC | 740 |
| 989428107 | ZENTEC CORP | 500 |

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| 98951A100 | ZHEJIANG EXPRESSWAY CO-ADR | 200 |
| 989524301 | ZILOG INC | 35 |
| 989701107 | ZIONS BANCORPORATION | 301,936 |
| 98973P101 | ZIOPHARM ONCOLOGY INC | 606,269 |
| 98974V107 | ZIPREALTY INC | 169 |
| 989905104 | ZOE PRODUCTS ORD | 1,000 |
| 98977Q105 | ZON MULTIMEDIA SERVICOS-ADR | 53 |
| 98985Q105 | ZYDANT CORP | 10 |
| 989875109 | ZYTREX CORP | 300 |
| 57582PJQ4 | MASSACHUSETTS ST FLTG-CONS G/O | 75,000,000 |
| 43730EAA4 | HOME PPTYS L P | 24,272,000 |
| 893830AV1 | | 20,000,000 |
| 029169AA7 | | 19,470,000 |
| 64986MUV5 | NEW YORK ST HSG FIN AGY REV | 14,125,000 |
| 55405T101 | MYR GROUP INC | 725,069 |
| 7178182U1 | PHILADELPHIA AUTH FOR INDL | 8,000,000 |
| 746189HG7 | PURDUE UNIV IND UNIV REVS STUD | 8,000,000 |
| 709223TC5 | PENNSYLVANIA TURNPIKE | 8,000,000 |
| 574217JB2 | MARYLAND ST HEALTH & HIGHER | 5,200,000 |
| 059784207 | BANCTEC INC | 1,218,000 |
| 87922RAD4 | | 5,000,000 |
| 466090AA5 | | 5,137,500 |
| 841513LJ1 | SOUTHEAST TEX HSG FIN CORP | 3,215,149 |
| 032346AF5 | | 3,500,000 |
| 95082PAE5 | | 2,343,000 |
| 431294107 | | 47,764 |
| 35687MAK3 | | 2,890,000 |
| 7481F1AC0 | | 5,444,000 |
| 870757AA9 | SAINT ACQUISITION CORP | 6,000,000 |
| 165167CB1 | | 2,000,000 |
| 305560AF1 | | 1,440,000 |
| 07556QAN5 | | 2,000,000 |
| 92336GAF3 | VERASUN ENERGY CORP | 2,331,000 |
| 91879QAH2 | | 1,275,000 |
| 102183AC4 | | 1,200,000 |
| 92931KAB2 | | 200,000 |
| 42330PAA5 | | 1,015,000 |
| 420122AF0 | | 980,000 |
| 52736RAV4 | | 1,100,000 |
| 92343VAP9 | | 950,000 |
| 65820E7F1 | NORTH CAROLINA HSG FIN AGY | 900,000 |
| 98375NAA8 | | 1,300,000 |
| 12501BAR5 | CCH I HLDGS LLC / CCH I HLDGS | 1,825,000 |
| 577729AE6 | MAXTOR CORP | 702,809 |
| 832248AR9 | | 475,000 |
| 896106AQ4 | | 625,000 |
| 575384AE2 | | 1,500,000 |
| 217203AC2 | | 435,000 |
| 232806AK5 | CYPRESS SEMICONDUCTOR CORP SR | 289,000 |
| 97381WAD6 | | 320,000 |
| 74837RAE4 | | 340,000 |
| 058498AF3 | BALL CORP | 300,000 |

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| 68383KAD1 | | 270,000 |
| 442488AP7 | K HOVNANIAN ENTERPRISES INC | 425,000 |
| 35687MAM9 | | 295,000 |
| 92342YAA7 | | 255,000 |
| 68383KAB5 | | 160,000 |
| 517289104 | | 14,000 |
| 29255U104 | | 43,500 |
| 422905109 | | 20,000 |
| 55932RAD9 | | 250,000 |
| 873168AL2 | | 124,000 |
| 21036PAG3 | | 86,000 |
| 74956EAC2 | | 122,000 |
| 278858105 | ECO SOIL SYSTEMS INC | 13,500 |
| 179584AJ6 | | 195,000 |
| 235ESC969 | | 5,000,000 |
| 03525N109 | ANIMAL HEALTH INTERNATIONAL | 10,104 |
| 369300AK4 | | 90,000 |
| 69373E103 | | 19,346 |
| 13135BAH9 | | 340,000 |
| 00207DAF9 | | 50,000 |
| 897053AB0 | TRONOX WORLDWIDE LLC/TRONOX FI | 110,000 |
| 624581203 | MOVIE GALLERY INC | 7,813 |
| 68750U102 | | 14,036 |
| 52517P4S7 | | 50,000 |
| 462241AP5 | IOSCO KO MICH EDC LTD OBLIG | 25,000 |
| 25470F302 | DISCOVERY COMMUNICATIONS INC | 1,648 |
| 82932T107 | | 8,500 |
| 7481F1AD8 | | 75,000 |
| 40426E101 | H QUOTIENT INC | 14,020 |
| 744320AG7 | PRUDENTIAL FINL INC SR NT CV F | 20,000 |
| 603432105 | MINES MANAGEMENT INC | 6,981 |
| 252780200 | DIAMOND WEST ENERGY CORP-NEW | 2,000 |
| 721467AD0 | PPC ESCROW CORP | 10,000 |
| 410801104 | | 2,000 |
| 14140G106 | | 5,000 |
| 759470107 | | 100 |
| 85375CAL5 | STANDARD PAC CORP | 10,000 |
| 46072H108 | INTERSTATE BAKERIES CORP-DEL | 178,000 |
| 44108EBA5 | | 8,000 |
| 81724Q107 | SENOMYX INC | 1,132 |
| 370425RP7 | ***GENERAL MTRS ACCEPT CORP | 5,000 |
| 273202101 | | 50 |
| 778669101 | ROTECH HEALTHCARE INC NEW | 27,049 |
| 554067AB4 | MAAX CORP | 68,000 |
| 404167108 | | 400 |
| 12620N104 | | 70 |
| 975515859 | | 3,268 |
| 03071H100 | | 58 |
| 913833109 | UNIVERSAL SERVICES GROUP INC | 134 |
| 255213209 | | 166 |
| 253909105 | | 1,000 |
| 149109100 | | 500 |

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| 386901102 | | 500 |
| 158711994 | | 250 |
| 82966U129 | | 60,450 |
| 37929X206 | | 90 |
| 404450306 | HABER INC-\$2.00 CONV PFD | 74 |
| 06652B806 | | 100 |
| 504905100 | ***LABOPHARM INC | 274 |
| 44924Q400 | ICG FUNDING LLC-6.75% EXCH PFD | 600 |
| 152609103 | CENTRAL BANKING SYSTEMS INC | 168 |
| 893871AF0 | TRANSPORTADORA GAS DEL NORTE S | 283 |
| 84762LAA3 | | 487 |
| 157087107 | CERVECERIA CORONA INC | 39 |
| 67107W100 | ***O2MICRO INTERNATIONAL | 45 |
| 132618109 | CAMCO FINANCIAL CORP | 10 |
| 67461T107 | ***OCCULOGIX INC | 224 |
| 006ESC958 | | 18,500 |
| 84741Y103 | SPECIAL METALS CORP | 200 |
| 98147T104 | WORLD HEALTH ALTERNATIVES INC | 11,750 |
| 98138R109 | WORKSAFE INDS INC | 41 |
| 156ESCAG0 | | 100,000 |
| 591052105 | METAL ARTS CO INC | 282 |
| 74437C408 | | 700 |
| 247782303 | DELTA OMEGA TECHNOLOGIES INC | 2,500 |
| 129903209 | CALIFORNIA BEACH RESTAURANTS | 90 |
| 381004100 | ***GOLDEN ELEPHANT GLASS | 1 |
| 86769Y105 | SUNRISE TELECOM INC | 3 |
| 158532101 | ***CHAMPION MINERALS INC | 3 |
| 85570Y106 | STARVOX COMMUNICATIONS INC | 58 |
| 92927Q109 | VZILLION INC | 1 |
| 950670307 | WENR CORP NEW | 20 |
| 05164B106 | AURORA FOODS INC | 979 |
| 721506103 | PILLOWTEX CORPORATION NEW | 320 |
| 74732N109 | QENEX COMMUNICATIONS INC | 300 |
| 902974104 | U S LIQUIDS INC | 100 |
| 96328M104 | ***WHEREVER.NET HLDG CORP | 150 |
| 98949Y103 | ZEROPLUS.COM INC | 150 |
| 98382P205 | XRG INC | 50 |
| 853471100 | STANDARD HOLDINGS GROUP LTD | 18 |
| 500760202 | KRAUSES FURNITURE INC NEW | 692 |
| 320940109 | FIRST NATIONAL ENTERTAINMENT | 564 |
| 059150AG7 | BALTIMORE CNTY MD PCR RFDG | 5,000 |
| 863905105 | STYLING TECHNOLOGY CORPORATION | 500 |
| 270005101 | EAGLE TELEPHONICS INC | 100 |
| 44913S508 | HYPERFEED TECHNOLOGIES INC | 100 |
| 07724R100 | BEICANG IRON & STEEL INC | 100 |
| 237504105 | DARWIN RESOURCES INC | 100 |
| 26613P108 | DUPONT DIRECT FINL HLDGS INC | 100 |
| 741114102 | PRESSURE PIPING COMPONENTS INC | 128 |
| 79588G108 | ***SAMBA GOLD INC | 10 |
| 407013101 | HAMILTON BANCORP INC-FLA | 3,000 |
| 17244C202 | CINEMASTAR LUXURY THEATERS INC | 15 |
| 237842109 | DATA RACE INC | 500 |

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| 86783P106 | SUNSHINE PCS CORP | 90 |
| 407040203 | HAMILTON CAPITAL TRUST I | 2,500 |
| 392603106 | ***GREEN AMERICA LAND HOLDINGS | 1 |
| 477731301 | JOCKEY CLUB INC NEW | 117 |
| 46261Y102 | IPET HLDGS INC | 150 |
| 422250209 | HEALTHNOSTICS INC | 200 |
| 08520E103 | BERMAN CENTER INC | 2 |
| 72705J105 | PLANET RESOURCE RECOVERY INC | 1 |
| 00756J104 | ***ADVANTEX MARKETING | 5 |
| 45256N303 | IMPERIA ENTERTAINMENT INC | 3 |
| 84762G304 | SPECTRUM OIL CORP | 50 |
| 517924304 | LASERSIGHT TECHNOLOGIES INC | 12 |
| 379575202 | GLOBUS INTL RESOURCE CORP | 3 |
| 888313103 | TITAN OIL AND GAS INC | 36 |
| 278859103 | ECO2 INC | 1,000 |
| 404235103 | HMG WORLDWIDE CORP | 1,000 |
| 421939307 | HEALTHCARE INTEGRATED SVCS INC | 1,000 |
| 359528205 | FUELNATION INC | 10 |
| 264175100 | DUCT UTILITY CONSTRUCTION & | 10 |
| 29259K102 | ENDEXX CORPORATION | 24 |
| 45775F104 | INNOLIFE PHARMA INC | 1 |
| 221737208 | COTTON & WESTERN MINING INC | 33 |
| 286593108 | ELIOT SAVINGS BANK-BOSTON MASS | 2,000 |
| 277044202 | EASTERN STAINLESS CORP-CL B | 9 |
| 147620108 | | 1,211 |
| 87972E308 | TELYNX INC | 7 |
| 29669A108 | ESSENTIAL THERAPEUTICS INC | 550 |
| 171801103 | CIMARRON CORP-DEL | 67 |
| 29251Q107 | ENCHIRA BIOTECHNOLOGY CORP | 28 |
| 257192104 | DOMINION BRIDGE CORP | 100 |
| 173026105 | | 100 |
| 27579W103 | EAST WEST DISTR INC | 100 |
| 433078102 | | 50 |
| 423276500 | HELIONETICS INC-CONV PFD | 20 |
| 707832200 | PENN TRAFFIC CO NEW | 10 |
| 05208R109 | AURUS CORP | 2 |
| 45840T204 | INTERAGE LTD | 1 |
| 92660P300 | VIE FINANCIAL GROUP INC | 1 |
| 291169209 | EMERY FERRON ENERGY CORP NEW | 1 |
| 09624G101 | BLUESTAR HEALTH INC | 1 |
| 25253R101 | ***DIAMANT ART CORPORATION | 4 |
| 97653S104 | WIRELESS WEBCONNECT INC | 30 |
| 57685E200 | MATRIX RESOURCE HLDGS INC | 1 |
| 39573P208 | GREENSTONE HOLDINGS INC | 1 |
| 385194204 | GRAND ADVENTURES TOUR & TRAVEL | 2 |
| 43730H109 | | 5 |
| 17275R102 | | 2,141,381 |
| 38141G104 | | 357,181 |
| 590188108 | | 1,128,041 |
| 464287655 | | 420,178 |
| 060505104 | | 816,114 |
| 908906100 | UNIONBANCAL CORP | 324,240 |

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| 16939P106 | | 348,971 |
| 458140100 | INTEL CORP | 900,655 |
| 060505682 | | 19,570 |
| 428236103 | | 305,660 |
| 69840W108 | PANERA BREAD CO CL A | 205,914 |
| 167727NE2 | CHICAGO ILL WASTEWATER | 9,500,000 |
| 78463V107 | SPDR GOLD TR | 108,880 |
| 91232N108 | UNITED STATES OIL FUND LP | 105,094 |
| 2131836W1 | COOK CNTY ILL G/O | 8,000,000 |
| 915217PL1 | UNIVERSITY VA UNIV REVS GEN | 8,000,000 |
| 370334104 | GENERAL MILLS INC | 115,672 |
| 189754104 | | 302,716 |
| 872540109 | | 248,102 |
| 447011107 | | 782,527 |
| 58501N101 | | 240,365 |
| 902911106 | | 102,341 |
| 029912201 | | 191,943 |
| 852061100 | SPRINT NEXTEL CORPORATION | 1,008,289 |
| 25179M103 | | 65,372 |
| 16941M109 | | 125,796 |
| 73935X195 | | 379,048 |
| 55276GAA3 | | 9,100,000 |
| 55907R108 | | 345,162 |
| 30033RAC2 | | 10,000,000 |
| 651639106 | | 139,345 |
| 013817101 | | 220,165 |
| 67066G104 | | 484,122 |
| 63934E108 | | 87,387 |
| 370442105 | | 486,992 |
| 072024KL5 | BAY AREA TOLL AUTH CALIF TOLL | 5,000,000 |
| 637640103 | | 293,479 |
| 056752108 | | 18,388 |
| 759351307 | | 76,992 |
| 020813101 | | 127,778 |
| 812350106 | | 47,199 |
| 560425W55 | MAINE HEALTH AND HIGHER | 4,000,000 |
| 76127U101 | | 43,100 |
| 717528103 | | 64,193 |
| 75524DAD2 | RBS GLOBAL INC / REXNORD LLC | 4,000,000 |
| 254687106 | | 119,665 |
| 682128103 | | 329,651 |
| 969904101 | | 203,902 |
| 034918AC6 | ANGIOTECH PHARMACEUTICALS INC | 5,673,000 |
| 78464A797 | SPDR KBW BANK | 97,960 |
| 73755L107 | | 20,641 |
| 69329Y104 | | 361,772 |
| 36186CAH6 | | 6,049,000 |
| 231021106 | | 60,963 |
| 601073AD1 | | 3,284,000 |
| 464287739 | | 49,705 |
| 431475102 | | 98,550 |
| 907818108 | | 40,921 |

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| 26875P101 | | 30,763 |
| 985577AA3 | | 3,320,000 |
| 78464A698 | | 72,553 |
| 902973304 | US BANCORP DEL | 82,975 |
| 052769106 | | 82,857 |
| 913017109 | | 45,078 |
| 984332106 | | 140,069 |
| 136385101 | | 33,470 |
| 886547108 | | 72,119 |
| 92343V104 | | 82,220 |
| 676220106 | | 457,806 |
| 071813109 | | 39,037 |
| 189054109 | | 41,081 |
| 743410AS1 | | 3,558,000 |
| 37733W105 | | 55,626 |
| 880779103 | | 72,144 |
| 418056107 | | 65,742 |
| 307000109 | | 89,138 |
| 451055AB3 | | 3,000,000 |
| 36467W109 | GAMESTOP CORP | 63,325 |
| 584690309 | | 139,157 |
| 192446102 | | 83,311 |
| 649716GY7 | NEW YORK NY CITY TRANSITIONAL | 2,000,000 |
| 594712MZ1 | MICHIGAN ST UNIV REVS | 2,000,000 |
| 649659GE3 | NEW YORK CITY G/O-SUBSER A-9 | 2,000,000 |
| 915137U27 | UNIVERSITY TEX UNIV REVS | 2,000,000 |
| 20774HB29 | CONNECTICUT ST HEALTH & EDL | 2,000,000 |
| 670346105 | | 43,834 |
| 16941R108 | | 22,464 |
| 313586752 | | 591,100 |
| 464287515 | ISHARES | 41,807 |
| 00846U101 | | 60,412 |
| 82481R106 | | 35,919 |
| 35063R100 | | 102,576 |
| 380956409 | | 49,393 |
| 168905107 | | 50,590 |
| 290143106 | ELOT INC | 1,000,000 |
| 404280406 | | 21,825 |
| 46612J507 | | 206,002 |
| 806605101 | | 92,808 |
| 803054204 | | 28,935 |
| 552715104 | | 53,081 |
| 313400301 | | 861,815 |
| 018804104 | | 16,446 |
| 494368103 | | 24,173 |
| 71646E100 | | 13,842 |
| 015351109 | | 35,863 |
| 803111103 | | 114,893 |
| 69331C108 | | 37,748 |
| 19259P300 | | 42,695 |
| G7496G103 | | 29,018 |
| 464288778 | ISHARES TR | 41,210 |

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| 423074103 | | 27,256 |
| 452252EK1 | ILLINOIS ST TOLL HWY AUTH | 1,350,000 |
| 881609101 | | 71,455 |
| 631103108 | | 42,588 |
| 717124101 | | 29,648 |
| 50183L107 | | 35,530 |
| 78464A730 | SPDR SER TR | 25,835 |
| 665859104 | | 16,380 |
| 64971KFD3 | NEW YORK N Y CITY TRANSITIONAL | 1,250,000 |
| 55262C100 | MBIA INC | 96,519 |
| 60871R209 | | 25,514 |
| 191216100 | | 23,194 |
| 370442717 | GENERAL MOTORS CORPORATION | 115,200 |
| 075887109 | | 13,537 |
| 369550108 | GENERAL DYNAMICS CORP | 14,093 |
| 171232101 | | 21,729 |
| 697900108 | | 42,523 |
| 74347R743 | PROSHARES TRUST | 57,269 |
| 12541W209 | | 17,879 |
| 26817G102 | | 252,854 |
| 74437C507 | | 100,000 |
| 80105N105 | | 29,779 |
| 620076109 | | 127,767 |
| 067901108 | | 24,577 |
| 29078E105 | | 22,469 |
| 580645109 | | 25,261 |
| 216762AD6 | | 1,400,000 |
| 07556Q105 | | 149,725 |
| 909317BC2 | | 820,000 |
| 87157D109 | | 28,873 |
| 803866300 | | 19,898 |
| 40052B108 | GTX INC DEL | 45,080 |
| 20441W203 | | 14,700 |
| G1150G111 | | 22,124 |
| 38388F108 | | 47,376 |
| 06738E204 | ***BARCLAYS PLC-ADR | 28,436 |
| 902549807 | | 59,426 |
| 03076C106 | | 18,153 |
| 452308109 | | 16,217 |
| 022276109 | ***ALUMINUM CORP CHINA LTD | 41,427 |
| 74347R867 | PROSHARES TRUST | 11,413 |
| 462846106 | | 27,786 |
| 62985Q101 | NALCO HOLDING COMPANY | 34,697 |
| 053332102 | | 5,557 |
| 12189T104 | | 7,265 |
| 068306109 | | 10,385 |
| 74973W107 | | 33,928 |
| 25470M109 | | 27,932 |
| 23331A109 | | 50,505 |
| 89628E104 | ***TRINA SOLAR LTD | 22,532 |
| 92826C839 | | 9,938 |
| 12721E102 | | 14,509 |

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| 067774109 | | 24,448 |
| 370425SE1 | | 1,290,000 |
| 243537107 | | 6,053 |
| 57060U100 | | 17,000 |
| 354613101 | | 6,572 |
| 76010RAC2 | | 750,000 |
| 595137100 | MICROSEMI CORP | 23,472 |
| 368287207 | ***GAZPROM O A O | 16,807 |
| 90264RAB8 | | 729,536 |
| 817315104 | | 34,936 |
| 043353AA9 | | 600,000 |
| 64983U3V0 | NEW YORK ST DORM AUTH REVS | 550,000 |
| 640268108 | NEKTAR THERAPEUTICS | 139,386 |
| 13321L108 | ***CAMECO CORP | 20,849 |
| 05334D107 | | 14,552 |
| 413086109 | | 15,003 |
| 912318102 | | 14,500 |
| 268648AK8 | | 500,000 |
| 888339207 | | 40,649 |
| 98462Y100 | ***YAMANA GOLD INC | 46,877 |
| 816636203 | | 19,288 |
| 880349AH8 | | 554,000 |
| 235851102 | | 6,351 |
| 442487203 | | 55,918 |
| 45865V100 | | 6,011 |
| 13066YLN7 | CALIFORNIA ST DEPT WTR RES PWR | 450,000 |
| 025195207 | | 40,907 |
| 704549AG9 | | 430,000 |
| 413627AY6 | HARRAH'S OPERATING CO INC | 775,000 |
| 379336100 | | 54,888 |
| 037933108 | | 23,996 |
| 82823L106 | ***SILVER STANDARD RESOURCES | 20,287 |
| 035290105 | | 7,234 |
| 909440AH2 | | 498,000 |
| 007865108 | | 14,159 |
| 464287796 | ISHARES TRUST | 10,532 |
| 721467108 | | 64,070 |
| 611742107 | | 24,787 |
| 38059T106 | ***GOLD FIELDS LTD NEW | 43,866 |
| 235825205 | | 69,713 |
| 573284106 | | 3,549 |
| 007903AL1 | | 814,000 |
| 05508RAB2 | B&G FOODS INC | 7,890 |
| 059602201 | | 24,518 |
| 74347R875 | | 7,640 |
| 882508104 | | 17,723 |
| 867914103 | | 7,538 |
| 571903202 | | 14,573 |
| 716768106 | | 14,735 |
| 35906A108 | | 30,938 |
| 46625HHA1 | | 440,000 |
| 749941AE0 | | 391,000 |

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| 12497T101 | CB RICHARD ELLIS GROUP INC | 27,017 |
| 746189GJ2 | PURDUE UNIV IND UNIV REVS | 350,000 |
| 235ESC993 | | 5,000,000 |
| 69333Y108 | PF CHANGS CHINA BISTRO INC | 14,401 |
| 595017104 | | 11,504 |
| 681904AL2 | | 517,000 |
| 532791100 | | 10,733 |
| 427096508 | HERCULES TECHNOLOGY GROWTH | 33,028 |
| 552676108 | | 8,836 |
| 527288104 | | 7,677 |
| 741503403 | | 4,128 |
| 863236105 | | 1,535 |
| 464288513 | | 3,600 |
| 00766T100 | | 12,879 |
| 559079207 | MAGELLAN HEALTH SERVICES INC | 7,760 |
| 313549404 | FEDERAL MOGUL CORPORATION | 24,261 |
| 820280105 | | 8,681 |
| 68628V308 | ORION MARINE GROUP INC | 30,445 |
| 696429307 | | 8,812 |
| 009037AM4 | | 393,726 |
| 750438103 | | 17,279 |
| 628852105 | | 8,822 |
| 696643105 | | 41,179 |
| N07059186 | | 15,561 |
| 854616109 | | 6,348 |
| 374511103 | ***GIANT INTERACTIVE GROUP INC | 41,300 |
| 57060U837 | | 8,734 |
| 09067J109 | ***BIOVAIL CORP | 28,722 |
| 690368105 | | 4,234 |
| 703395103 | | 8,680 |
| 37929X107 | GLG PARTNERS INC | 40,781 |
| 109178103 | | 20,306 |
| G6359F103 | | 9,548 |
| 81941Q203 | | 8,236 |
| 3733834G0 | GEORGIA ST | 250,000 |
| 127190304 | | 4,927 |
| 05329W102 | | 19,019 |
| 85375C101 | | 48,303 |
| 397888108 | | 30,408 |
| 844030106 | | 10,935 |
| 882330AC7 | | 245,000 |
| 495582108 | | 24,277 |
| 60855R100 | | 7,257 |
| 79466L302 | | 4,447 |
| 037389103 | | 4,994 |
| 795435106 | SALIX PHARMACEUTICALS LTD | 35,235 |
| 98310W108 | | 14,724 |
| 62944T105 | | 370 |
| 651587107 | | 3,980 |
| 29081M102 | | 7,257 |
| 874039100 | ***TAIWAN SEMICONDUCTOR MFG CO | 23,017 |
| 594960106 | MICROVISION INC-WASH | 105,004 |

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| 707885109 | | 8,242 |
| 872375100 | | 12,775 |
| 46059C205 | | 25,538 |
| 16943C109 | | 45,004 |
| 37940X102 | GLOBAL PAYMENTS INC | 4,401 |
| 33938EAL1 | | 225,000 |
| 61745C105 | MORGAN STANLEY | 9,610 |
| 235ESC951 | DANA CORP | 2,894,000 |
| 20774L6A8 | CONNECTICUT ST HEALTH & EDL | 200,000 |
| 357023100 | FREIGHTCAR AMERICA INC | 6,116 |
| 125269100 | | 1,728 |
| 482480100 | | 6,147 |
| 81369Y209 | | 6,410 |
| 81369Y506 | | 2,801 |
| 121208201 | | 7,403 |
| 678026105 | | 4,733 |
| 629491101 | | 4,810 |
| 15101Q108 | | 25,454 |
| 427056106 | | 8,904 |
| 52517P4P3 | | 200,000 |
| 42805T105 | | 22,542 |
| 011659109 | | 8,480 |
| 464287630 | ISHARES TRUST RUSSELL 2000 | 2,441 |
| 09253U108 | | 9,888 |
| 774341101 | | 3,503 |
| 42210P102 | | 11,736 |
| 28336L109 | | 11,457 |
| 65251F105 | NEWSTAR FINANCIAL INC | 18,015 |
| 903293405 | | 5,210 |
| 750077109 | | 14,585 |
| 84649R101 | | 79,039 |
| 144285103 | | 5,160 |
| 835699307 | ***SONY CORP-ADR NEW | 4,606 |
| 050095108 | | 3,710 |
| 92336GAB2 | VERASUN ENERGY CORP | 200,000 |
| 225447101 | | 5,334 |
| 88830R101 | | 6,288 |
| 460951106 | ***INTEROIL CORP | 5,184 |
| 866933401 | SUN HEALTHCARE GROUP INC | 9,167 |
| 69344M101 | PMI GROUP INC | 45,600 |
| 811065101 | | 3,431 |
| 26138E109 | DR PEPPER SNAPPLE GROUP INC | 5,526 |
| 229678107 | | 5,968 |
| 317923100 | FINISH LINE INC-CL A | 13,520 |
| 48248A306 | | 15,936 |
| 98235T107 | WRIGHT MEDICAL GROUP INC | 3,862 |
| 903914109 | | 2,106 |
| 833034101 | | 2,160 |
| 47102X105 | JANUS CAPITAL GROUP INC | 5,545 |
| 950590109 | | 5,331 |
| 413216300 | | 11,258 |
| 204386106 | ***CGG VERITAS | 3,380 |

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| 09746Y105 | | 65,800 |
| 939640108 | | 196 |
| 829160100 | | 4,110 |
| 926734401 | | 9,552 |
| 758766109 | | 6,941 |
| 682189105 | | 15,580 |
| 14159U202 | | 11,800 |
| 44980X109 | IPG PHOTONICS CORP | 4,661 |
| 589331107 | | 2,932 |
| 222816100 | | 1,006 |
| 464286731 | | 8,000 |
| 109696104 | BRINK'S COMPANY | 1,446 |
| 892331307 | ***TOYOTA MOTOR CORP-ADR NEW | 1,015 |
| 303901AG7 | | 100,000 |
| 808627103 | | 2,698 |
| 69373H106 | | 4,803 |
| 404303109 | HSN INC DEL | 7,370 |
| 74834T103 | | 5,995 |
| 87484D103 | ***TAM S A | 4,229 |
| 880349105 | | 6,292 |
| 736508847 | | 3,262 |
| 81369Y308 | | 2,800 |
| 472319102 | | 3,466 |
| 207142AH3 | | 100,000 |
| 65332VBG7 | | 100,000 |
| 948626106 | WEIGHT WATCHERS INTL INC NEW | 2,012 |
| 189095102 | | 14,300 |
| 594087AM0 | | 125,000 |
| 143130102 | | 4,811 |
| 88076W103 | TERADATA CORP | 3,301 |
| 535919203 | | 6,800 |
| 16945R104 | | 4,200 |
| 64125C109 | | 12,472 |
| 20451N101 | | 1,020 |
| 767754104 | | 59,089 |
| 384802104 | | 675 |
| 205768203 | COMSTOCK RESOURCES INC NEW | 1,040 |
| 745310102 | | 2,163 |
| 20440W105 | ***COMPANHIA SIDERURGICA | 2,200 |
| 08883T200 | BIDZ COM INC | 5,204 |
| 595112AH6 | | 100,000 |
| 65653RAD5 | | 69,750 |
| 543881106 | LORAL SPACE AND COMMUNICATIONS | 3,516 |
| 78464A870 | | 900 |
| 783513104 | ***RYANAIR HOLDINGS PLC | 2,089 |
| 212485106 | | 3,561 |
| 03485P201 | | 2,297 |
| 172062101 | | 1,705 |
| 501803308 | | 8,589 |
| 24873K208 | DENTAL/MEDICAL DIAGNOSTIC | 10,250 |
| 30218U108 | | 210,198 |
| 887100105 | | 2,991 |

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| 556ESCAA9 | | 1,550,000 |
| 46579N103 | | 5,774 |
| 158496109 | | 7,875 |
| 04269Q100 | | 5,438 |
| 918866104 | | 5,386 |
| 82706C108 | ***SILICON MOTION TECHNOLOGY | 7,305 |
| 713409100 | | 1,395 |
| 008252108 | | 456 |
| 109641100 | | 2,247 |
| 031162AQ3 | | 44,000 |
| 67020Y100 | | 2,857 |
| 193068103 | | 6,522 |
| 084423102 | | 1,480 |
| 716748108 | | 2,182 |
| 90328M107 | USANA HEALTH SCIENCES INC | 820 |
| 929903276 | | 2,700 |
| 879690105 | | 2,878 |
| 556ESCAC5 | | 1,000,000 |
| 235ESC944 | | 2,000,000 |
| 282339209 | EGLOBE INC | 3,721 |
| 69423U107 | PACIFIC ETHANOL INC | 21,707 |
| 24799AKC5 | | 1,217,000 |
| 741929AN3 | | 56,000 |
| 043136100 | | 960 |
| 71372U104 | | 1,200 |
| 00949P108 | | 10,561 |
| 949829204 | WELLS FARGO CAP XIV | 1,000 |
| 294100102 | ENZO BIOCHEM INC | 2,281 |
| 346375108 | | 1,250 |
| 054540109 | | 13,238 |
| 80874P109 | SCIENTIFIC GAMES CORP | 1,026 |
| 143658AN2 | ***CARNIVAL CORP | 21,000 |
| 98975W104 | | 1,231 |
| 125071100 | | 930 |
| 498904200 | | 1,395 |
| 25754A201 | | 1,699 |
| 30226D106 | | 6,918 |
| 102175AB2 | | 37,500 |
| 60687Y109 | ***MIZUHO FINL GROUP INC | 2,383 |
| 302301106 | | 1,234 |
| 606822104 | ***MITSUBISHI UFJ FINL GROUP | 2,192 |
| 74347R206 | | 300 |
| 44930K108 | ICO GLOBAL COMMUNICATIONS | 10,313 |
| 717148100 | | 2,237 |
| 028731107 | AMERICAN ORIENTAL | 2,280 |
| 941053100 | | 455 |
| 539451104 | LOJACK CORP | 2,227 |
| 64007P103 | NEENAH ENTERPRISES INC | 7,815 |
| 15135B101 | CENTENE CORP DEL | 657 |
| 156410102 | CENTURI INC | 13,900 |
| 38143VAA7 | GOLDMAN SACHS GROUP INC/THE | 20,900 |
| 526107107 | | 372 |

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| 399215102 | | 13,300 |
| M0861T100 | | 2,170 |
| 57060U308 | | 214 |
| 74386K104 | ***PROVIDENT ENERGY TRUST | 1,300 |
| 18725U109 | | 736 |
| 24799AKH4 | | 450,000 |
| 685923104 | ***ORIOLE SYSTEMS INC | 118 |
| 854532108 | | 304 |
| 828806802 | SIMON PROPERTY GROUP INC 6% | 140 |
| 40330W106 | | 1,700 |
| 00374N107 | ABOVENET INC | 192 |
| 68230A106 | | 2,318 |
| 253870109 | | 1,500 |
| 83569E108 | SONUS COMMUNICATION HLDGS INC | 4,000 |
| 254553100 | | 2,500 |
| 161908108 | ***CHASE RESOURCE CORP NEW | 3,000 |
| 401617105 | | 271 |
| 003924AH0 | | 30,750 |
| 590188W46 | | 9,000 |
| 876568502 | | 1,000 |
| 71361V303 | | 200 |
| 87971M202 | | 232 |
| 88157K101 | ***TESCO CORP | 340 |
| 129915203 | CALIFORNIA COASTAL COMMUNITIES | 5,560 |
| 40637H109 | | 1,173 |
| 35952W103 | FUEL SYSTEMS SOLUTIONS INC | 153 |
| 98417K106 | | 14,670 |
| 831756101 | | 1,741 |
| 78442P700 | | 10 |
| 125137109 | | 200 |
| 536020100 | | 422 |
| 96950K103 | WILLIAMS PIPELINE PARTNERS L P | 473 |
| 045327103 | | 500 |
| 811054402 | | 857 |
| 24799AJU7 | | 250,000 |
| 559181102 | MAGMA DESIGN AUTOMATION INC | 1,475 |
| 30064E109 | | 242 |
| 918914102 | VALENCE TECHNOLOGY INC | 1,927 |
| 464288794 | | 200 |
| 82967H101 | | 2,997 |
| 46126P304 | | 28 |
| 901166108 | TWEEN BRANDS INC | 628 |
| 891906109 | TOTAL SYSTEM SERVICES INC | 186 |
| 827084864 | | 859 |
| 054536107 | ***AXA-UAP-SPONSORED ADR | 156 |
| 70175R110 | PARMALAT S P A | 3,900 |
| 470355207 | | 166 |
| 64115T104 | | 416 |
| 75968L105 | RENAISSANCE LEARNING INC | 329 |
| 03836W103 | | 227 |
| 518415104 | LATTICE SEMICONDUCTOR CORP | 1,898 |
| 00383Y102 | | 62 |

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| 56501R106 | | 94 |
| 132011107 | CAMBREX CORP | 547 |
| 501556203 | ***KYOCERA CORP-ADR | 40 |
| 748991023 | | 2,300 |
| 550372106 | | 886 |
| 12561W105 | | 117 |
| 75945E109 | ***RELIANCE INFRASTRUCTURE LTD | 50 |
| 852312305 | | 597 |
| 120113105 | BUILDING MATERIALS HOLDING | 3,028 |
| 6435EV108 | | 1,482 |
| 054615109 | | 38 |
| 654624105 | ***NIPPON TELEGRAPH & | 98 |
| 456837103 | ***ING GROEP NV-SPONSORED ADR | 77 |
| 269439105 | EAGLE BLDG TECHNOLOGIES INC | 2,000 |
| 04644A101 | ASTROPOWER INC | 700 |
| 92769L119 | WTS VIRGIN MEDIA INC | 39,039 |
| 698057AS5 | | 500 |
| 169426103 | | 41 |
| 874054109 | | 100 |
| 576879209 | ***MATSUSHITA ELECTRIC | 79 |
| 136907102 | | 539 |
| 811916105 | | 76 |
| 448875104 | | 200 |
| 338488109 | ***FLAMEL TECHNOLOGIES SA | 155 |
| 20009T105 | | 79 |
| 002255107 | | 91 |
| 170032502 | | 600 |
| 461430100 | INVESTMENT PROPERTIES ASSOC | 150 |
| 257030106 | | 1,000 |
| 518079108 | LASERMETRICS INC | 500 |
| 87942E107 | | 500 |
| 140517103 | | 200 |
| 64108P101 | NETCENTIVES INC | 200 |
| 91338Q104 | UNIVERSAL BROADBAND NETWORKS | 500 |
| 731649406 | ***POLLY PECK INTERNATIONAL | 120 |
| 656912102 | | 363 |
| 42224N101 | | 45 |
| 044901106 | | 65 |
| 62874N607 | | 36 |
| 826516106 | | 91 |
| 524908100 | LEHMAN BROTHERS HOLDINGS INC | 3,997 |
| 559778402 | ***MAHANAGAR TEL NIGAM LTD | 200 |
| 729136AM3 | PLIANT CORP | 869 |
| 82655M107 | ***SIFY TECHNOLOGIES LIMITED | 400 |
| G72457115 | | 114 |
| 606198LG2 | MISSOURI PACIFIC RR GENL MTG | 850 |
| 877163105 | | 92 |
| 232828301 | | 819 |
| 03819M106 | | 412 |
| 624756AA0 | MUELLER INDS INC | 384 |
| 357288109 | FREMONT GENERAL CORPORATION | 4,078 |
| 881628101 | | 100 |

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| 713661106 | PEREGRINE PHARMACEUTICALS INC | 988 |
| 38080MAB0 | GOLDEN BOOKS PUBLISHING INC | 311 |
| 666135108 | NORTHFIELD LABORATORIES INC | 937 |
| 923359103 | | 208 |
| 05946K101 | | 13 |
| 895925105 | | 94 |
| 560690208 | MAJESCO ENTERTAINMENT COMPANY | 200 |
| 66987B103 | NOVACEA INC | 124 |
| 69367F306 | PTV INC | 246 |
| 69811Q106 | PANACOS PHARMACEUTICALS INC | 509 |
| 46626D108 | | 10 |
| 169656204 | | 2 |
| 02660R107 | AMERICAN HOME MORTGAGE | 3,552 |
| 64124E106 | NEUROGEN CORP | 265 |
| 45719T103 | | 196 |
| 653351106 | | 241 |
| 352451108 | | 120 |
| 505861401 | ***LAFARGE | 2 |
| EKE55U103 | | 112,121 |
| 286590203 | ELINEAR INC | 10,100 |
| 22938P105 | CRYSTAL PROPERTIES HOLDINGS | 2 |
| 247126105 | DELPHI CORP | 594 |
| 640919106 | NEOPHARM INC | 156 |
| 409649308 | | 3 |
| 897051207 | TRONOX INC | 121 |
| 205684103 | | 49 |
| 633643408 | ***NATIONAL BK OF GREECE S A | 2 |
| 141597302 | | 11 |
| 761525609 | REVLON INC | 1 |
| 80917Q106 | ***SCOR SA-SPONSORED ADR | 4 |
| 987434107 | YOUNG BROADCASTING INC-CL A | 124 |
| 00511R870 | | 19 |
| 259858108 | DOV PHARMACEUTICAL INC | 17 |
| 00371N407 | ABLE LABORATORIES INC | 2,924 |
| 317928109 | | 481 |
| 530158104 | | 1 |
| 52201E107 | LEARNING PRIORITY INC | 20 |
| 88336B303 | THEHEALTHCHANNEL COM INC | 333 |
| 591596101 | METRICOM INC | 2,860 |
| 731745121 | B WTS POLYMER GROUP INC | 95 |
| 731745113 | A WTS POLYMER GROUP INC | 91 |
| 13957Q108 | CAPE SYSTEMS GROUP INC | 2,500 |
| 12513C108 | CDSS WIND DOWN INC | 1,250 |
| 16944E104 | ***CHINA INSONLINE CORP | 1 |
| 12616P105 | C-PHONE CORP | 200 |
| 81142N108 | SEA STAR GROUP INC | 167 |
| 902666106 | ***UEX CORP | 1 |
| 386532402 | GRAND UNION CO | 14,000 |
| 15721M107 | ***CEYONIQ AG | 65 |
| 871235107 | SYKES DATATRONICS INC | 400 |
| 894859107 | TREND-LINES INC-CL A | 1,130 |
| 749077400 | QUOKKA SPORTS INC | 26 |

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| 459747101 | INTL LEISURE & CASINO | 1,000 |
| 00685R102 | | 2 |
| 370253403 | GENERAL MAGIC INC | 21 |
| 292166105 | EMPLOYEE SOLUTIONS INC | 400 |
| 44982L103 | IPIX CORP | 64 |
| 730529104 | POINT BLANK SOLUTIONS INC | 1 |
| 492061106 | KERAVISION INC | 216 |
| 25475V104 | DISTRIBUTED ENERGY SYSTEMS | 36 |
| 378955207 | GLOBAL ESCIENCE CORP | 60 |
| 721596104 | PILOT NETWORK SERVICES INC | 50 |
| 769695305 | RNETHEALTH INC | 150 |
| 26822P204 | EA INDUSTRIES INC NEW | 400 |
| 824562102 | SHINE HOLDINGS INC | 1 |
| 808649305 | SCIENT INC | 3,315 |
| 46063J204 | ***INTERNET MEDIA TECHNOLOGIES | 100 |
| 774654107 | ROCKY MOUNT UNDERGARMENT CO | 261 |
| 180461105 | CLARENT CORP | 2,200 |
| 64122D506 | NETWORK PLUS CORP | 200 |
| 87952E203 | TELESERVICES INTERNET GROUP | 1,780 |
| 718193105 | UNKNOWN ISSUER SHR | 23 |
| 08860E309 | BEYOND.COM CORP | 20 |
| 249483108 | DENVER WESTERN PETROLEUM CORP | 320 |
| 65158P107 | NEWMARKET LATIN AMERICA INC | 125 |
| 695146100 | PACKAGED HOME SOLUTIONS INC | 1 |
| 47188U108 | JATI TECHNOLOGIES INC | 13 |
| 171116304 | CHROMATICS COLOR SCIENCES | 1,150 |
| 893349837 | TRANS WORLD AIRLINES INC NEW | 112 |
| 04649A106 | AT & T LATIN AMERICA CORP | 100 |
| 989778204 | ZULU TEK INC-NEW | 50 |
| 037622107 | APOLLO RESOURCES INTERNATIONAL | 50 |
| 15115E109 | CELLPOINT INC | 1,000 |
| 765795109 | RIDGECREST HEALTHCARE GROUP | 88 |
| 37248E202 | GENUITY INC CL A | 199 |
| 00685R409 | | 3 |
| 747399103 | QUAKER FABRIC CORPORATION | 306 |
| 929903201 | WACHOVIA CORPORATION DIVIDEND | 58 |
| 90254Y208 | UAUA 13 1/4 | 500 |
| 44183S105 | HOUSE2HOME INC | 400 |
| 526679105 | LEONIDAS FILMS INC | 2 |
| 276191848 | EASTERN AIR LINES INC-DEP PFD | 232 |
| 48206U104 | JUPITER MEDIA METRIX INC | 700 |
| 205199102 | COMPUTER LEARNING CENTERS INC | 22 |
| 234373108 | DALEIGH HOLDINGS CORP | 7 |
| 29245E103 | ***EMPYREAN BIOSCIENCE INC | 100 |
| 703875104 | PAVING STONE CORP | 19 |
| 481386100 | JUMBOSPORTS INC | 8 |
| 44926L300 | I C H CORP NEW | 156 |
| 988363107 | DO NOT USE YUBA WESTGOLD INC | 1 |
| 58440W105 | MEDIA 100 INC | 13 |
| 69361E107 | PSC INC | 70,000 |
| 444356109 | HUFFY CORP | 6 |
| 26779T100 | | 100 |

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| 178773107 | CITYMAINSTREET TECHNOLOGIES | 100 |
| 809178601 | SCORPION TECHNOLOGIES INC-CL A | 100 |
| 624581104 | MOVIE GALLERY INC | 2 |
| 144500303 | ***CARRIER 1 INTL S A | 10 |
| 390005205 | GREAT AMERICAN RECREATION INC | 8 |
| 15133CAC5 | CENTAUR MINING & EXPLORATION L | 19,250,000 |
| 465266AC8 | | 1,466,000 |
| 13135BAE6 | CALPINE GENERATING CO | 3,565,000 |
| 00685R789 | ADELPHIA RECOVERY TRUST SER | 1,217,094 |
| 155560AA3 | | 2,000,000 |
| 87959YAA1 | TELIGENT INC | 402,700 |
| 98157D106 | WORLDCOM INC-GA NEW WORLDCOM G | 820 |
| 370054AA6 | GENERAL HOMES CORP S/NOTES-REG | 6,290,000 |
| 47758RAD7 | ***JITNEY JUNGLE STORES | 10,000 |
| 579865AH9 | MCCRORY CORP SF S/D-REG- | 66 |
| 81662EAA6 | SEMI-TECH CORP 11.500% 2003081 | 44,507,000 |
| 94769A119 | | 2,202 |
| 42979U102 | HIGH SPEED ACCESS CORP | 2,450 |
| 193905106 | COLLECTING BANK N.A. | 837 |
| 402274104 | GULF ENERGY CORP | 300 |
| 147280101 | CASCADE INTERNATIONAL INC | 312,304 |
| 19034Q110 | RTS COAST FEDERAL LITIGATION | 11,180 |
| 64007P111 | | 3,717 |
| 500750AC8 | KPNQWEST NV CNVBND#144A 10 %15 | 223,000 |
| 401321104 | GUARDIAN BANCORP-LOS ANGELES | 197,772 |
| 17038P104 | CHOICE ONE COMMUNICATIONS INC | 7,360 |
| 280875113 | WTS EDISON BROTHERS STORES INC | 393 |
| 975515107 | WINSTAR COMMUNICATIONS INC | 30,281 |
| 521863100 | LEAP WIRELESS INTERNATIONAL | 57 |
| 149479107 | CATTLESALE COMPANY | 1,524 |
| 442765103 | HOWARD SAVINGS BANK-NEWARK N J | 68,854 |
| 392360AL7 | GREATER SOUTHWESTERN FNDG CORP | 17,000 |
| 276191863 | EASTERN AIR LINES INC | 620 |
| 292665106 | | 100,000 |
| 417668100 | HARVEY GROUP INC | 100 |
| 372252403 | GENEVA STEEL CO-14% EXCH PFD | 51,400 |
| 45256B101 | IMPAX LABORATORIES INC | 9 |
| 449246115 | ICG COMMUNICATIONS I | 3,933 |
| 67083Q101 | OCA INC | 2,000 |
| 15640W103 | CENTURA SOFTWARE CORP | 200 |
| 039392105 | ARCH WIRELESS INC | 853 |
| 271796104 | | 700 |
| 159480102 | | 1 |
| 339130AT3 | FLEMING COS INC | 149,000 |
| 515547AC1 | LANSBOROUGH CORP | 485 |
| 86211E103 | STORAGENETWORKS INC SHR | 35,421 |
| 190101105 | | 1,950 |
| 142903202 | ***CARMANAH RESOURCES LTD | 35,100 |
| 143763100 | CAROLCO PICTURES INC | 94,177 |
| 42221V403 | HEALTHCENTRAL.COM | 1,395 |
| 262098106 | DRKOOP.COM INC | 225 |
| 141686105 | CAREERCOM CORP | 214,528 |

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| 92237T207 | VAST SOLUTIONS INC | 149,406 |
| 92237T306 | VAST SOLUTIONS INC | 149,406 |
| 92237T108 | VAST SOLUTIONS INC | 149,406 |
| 430771105 | HIGHLAND SUPERSTORES INC | 200 |
| 519322101 | ***LAURION MINERAL EXPLORATION | 50 |
| G93447111 | | 3 |
| 292722105 | | 1,530 |
| 871839205 | SYSTEM SOFTWARE ASSOCIATES INC | 1,925 |
| 20342E104 | COMMUNICATIONS TRANSMISSION | 144 |
| 98878WAA0 | ZSFH LLC | 15,000 |
| 196873103 | | 3,000 |
| 85569E111 | | 44,662 |
| 286166103 | | 25 |
| 143500106 | CARNEGIE INTERNATIONAL CORP | 400 |
| 391546108 | GREATE BAY CASINO CORP-DEL | 560 |
| 252446406 | DIAGNOSTIC HEALTH SERVICES INC | 1,500 |
| 196249106 | COLOR Q INC | 459 |
| 09061E106 | BIOMEDICAL WASTE SYSTEMS INC | 153,079 |
| 808617203 | SCI PRO INC NEW | 40 |
| 79971E207 | SANCTUARY WOODS MULTIMEDIA | 5 |
| 277379103 | | 87,887 |
| 686815101 | ORMONT DRUG & CHEMICAL CO INC | 2,030 |
| 29265K104 | ENERCON DATA CORP | 40 |
| 948774302 | WEIRTON STEEL CORP | 2,250 |
| 96809P105 | ***WILDCAT EXPLORATION LTD | 4 |
| 43735R102 | HOME SHOPPING LATINO INC | 2 |
| 423276609 | HELIONETICS INC NEW | 201 |
| 13663Q103 | ***CANADIAN SPOONER RESOURCES | 165 |
| 928559103 | VLASIC FOODS INTERNATIONAL INC | 340 |
| 897084109 | TROPICANA INC | 20 |
| 675917108 | OCUMED GROUP INC | 10 |
| 477588107 | JINHUA MARINE BIOLOGICAL INC | 5 |
| 59159PAA7 | METRICOM INC/METRICOM FINANCE | 2 |
| 591596135 | | 21,955 |
| 053472AC0 | AVALON RE LTD | 19,650,000 |
| 12669EW85 | CWHL 2003-J8 2A1 | 25,000 |
| 194181AB9 | COLIS 1A A2 | 4,750,000 |
| 22942MAA4 | CSMC 2006-8 1A1 | 25,000 |
| 235ESCAU4 | DANA CORP | 4,450,000 |
| 31394ACL8 | FNW 2004-W9 2A1 | 25,000,000 |
| 31394XVD5 | FSPC T-60 1A1 | 11,027,410 |
| 45660LWU9 | INDX 2005-AR18 BX | 198,973,015 |
| 45661EAW4 | INDX 2006-AR4 A1B | 165,000,000 |
| 46625M6U8 | JPMCC 2004-CB9 A2 | 300,000 |
| 46625YNC3 | JPMCC 2005-LDP2 A4 | 75,000 |
| 50180CAB6 | LBUBS 2006-C7 A2 | 7,889,000 |
| 50180JAD7 | LBUBS 2007-C2 A3 | 1,025,000 |
| 52108HE34 | LBUBS 2004-C4 A3 | 130,000 |
| 52108HFL3 | LBUBS 01-C3 A2 SERI | 150,000 |
| 52108HK60 | LBUBS 2004-C6 A5 | 60,000 |
| 52108HZX5 | LBUBS 2004-C2 A3 | 120,000 |
| 52109RBP5 | LBUBS 2007-C7 AM | 2,725,000 |

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| 52518RAS5 | LSSCO 99-2 A CMO SE | 48,100,000 |
| 52519NJE5 | LBFR 2004-LLFA C | 50,000 |
| 52524NAC1 | LBFR 2007-LLFA A2 | 60,000,000 |
| 52524NAE7 | LBFR 2007-LLFA A3 | 25,208,000 |
| 52525DAT5 | LXS 07-18N 1-AP | 1,000 |
| 55312VAB4 | MLCFC 2006-4 A2 | 5,550,000 |
| 55313KAT8 | MLCFC07-7 F | 240,000 |
| 57643QBL8 | MARP 2006-1 1A1F | 18,500,000 |
| 59022HFV9 | MLMT 2005-MKB2 A2 | 187,500 |
| 61745MT29 | MSC 2004-HQ4 A5 | 30,000 |
| 61745MY3 | MSC 2004-IQ7 A2 | 300,000 |
| 61746WHF0 | MSDWC 01-TOP3 A4 SR | 30,000 |
| 61754KAG0 | MSC 2007-IQ14 AM | 10,000,000 |
| 78402KAA3 | SASC 2007-BHC1 A1 | 95,000,000 |
| 78403WAA6 | SASCO 2008-C2 | 20,210,000 |
| 795483AG1 | SAL 86-4 | 5,000,000 |
| 86359BMP3 | SASCO 2004-3 AX | 4,858,411 |
| 86359DPN1 | SASC 2005-S5 A2 | 189,391 |
| 929766LX9 | WBCMT 2003-C8 A3 | 150,000 |
| 92978QAC1 | WBCMT 2007-C30 A3 | 4,000,000 |
| 92978YAB6 | WBCMT 2007-C32 A2 | 30,000 |